We spent most of this meeting drinking, but we did have a look at this problem from our list:

Let $\mathcal{L}$ be a topological vector space. (That's a vector space with a Hausdorff topology such that the vector operations are continuous.) I found the following theorem in a book: For every $\mathrm{U} \subset \mathcal{L}$ which is a neighbourhood of $\overrightarrow{0}$, and every $\vec{x} \in \mathcal{L}$, there exist $\alpha \in$ $\mathbb{R}$ and $\vec{y} \in U$ such that $\vec{x}=\alpha \vec{y}$. The author's proof: This is an immediate consequence of the continuity of $\alpha \mapsto \alpha \vec{x}$ at the point $\alpha=0$. (I have rephrased both theorem and proof.) Questions: What proof did the author have in mind, and what's wrong with it?

The second question first: there's nothing wrong with the author's proof. (I thought I had a counterexample using $\mathbb{R}^{n}$ with the discrete topology, but I was getting confused about the direction of my continuous functions.)

The author tells us we should use the continuity of the function $\alpha \mapsto \alpha \vec{x}$ at $\alpha=0$. That this function is continuous is part of the definition of a topological vector space: scalar multiplication is continuous (in both variables, but all we care about here is continuity in the scalar variable).

Now, if we were dealing with $\mathbb{R}^{n}$ (or indeed, any normed linear space), we might want to unpack the definition of continuity in terms of $\epsilon$ and $\delta$. But since we're dealing with an arbitrary topological linear space, we can't assume the existence of a norm, so the $\epsilon-\delta$ definition doesn't make sense. In this context, the appropriate definition of continuity is that a function is continuous if the preimages of open sets under that function are open.

So the fact we wish to use is: if $G$ is an open set in $\mathcal{L}$, then its preimage is an open set in $\mathbb{R}$. Well, we have an open set, namely $U$, so we naturally consider its preimage $A=\{\alpha: \alpha \vec{x} \in U\}$. The author also suggested we look specifically at $\alpha=0$, and indeed, for this value we find that $\alpha \vec{x}=\overrightarrow{0} \in U$, since $U$ is a neighbourhood of $\overrightarrow{0}$; thus $0 \in A$.

So $A$ is an open set in $\mathbb{R}$ and contains 0 .
Now, what we wish to find is $\alpha \in \mathbb{R}$ and $\vec{y} \in U$ such that $\vec{x}=\alpha \vec{y}$. We seek $\vec{y} \in U$, and the only vectors we know to be in $U$ are those of the form $\alpha \vec{x}$ where $\alpha \in A$; so we will choose some $\alpha \in A$ and set $\vec{y}=\alpha \vec{x}$. Evidently this $\alpha$ is not the same $\alpha$ as in the statement of the question, since it's on the wrong side of the equality. So let's call it $\beta$ instead.

What we have so far is a partial solution that looks like this:
Let $A=\{\alpha: \alpha \vec{x} \in U\}$. Since $A$ is the preimage of the open set $U$ under the continuous function $\alpha \mapsto \alpha \vec{x}, A$ is open. Since $0 \vec{x}=\overrightarrow{0} \in U$ by hypothesis, $0 \in A$.

Choose $\beta \in A$ such that... [we don't know yet]. Let $\vec{y}=\beta \vec{x}$. Then $\vec{y} \in \mathrm{U}$ by the choice of $\beta$.

What else do we need? That, for some $\alpha, \vec{x}=\alpha \vec{y}$. So we take $\alpha=\frac{1}{\beta}$, which tells us we'd better have $\beta \neq 0$. Making these additions yields this partial solution:

Let $A=\{\alpha: \alpha \vec{x} \in U\}$. Since $A$ is the preimage of the open set $U$ under the continuous function $\alpha \mapsto \alpha \vec{x}, A$ is open. Since $0 \vec{x}=\overrightarrow{0} \in U$ by hypothesis, $0 \in A$.

Choose $\beta \in A$ such that $\beta \neq 0$ and $\ldots$. [we don't know what else]. Let $\vec{y}=\beta \vec{x}$. Then $\vec{y} \in U$, as desired, since $\beta \in A$, and since $\beta \neq 0$ we can let $\alpha=\frac{1}{\beta}$ and have $\vec{x}=\alpha \vec{y}$, also as desired.

Now that we have constructed $\alpha$ and $\vec{y}$ as desired, we see that once we have $\beta \in A$ and $\beta \neq 0$, we need nothing else.

The only thing that remains to be explained is how we know such $\beta$ exists. Here it is crucial that $A$ is an open set in $\mathbb{R}$, in the usual topology of $\mathbb{R}$. For in that topology, singleton sets are not open; thus it is impossible that $A=\{0\}$, and so $A$ contains a nonzero point, which we can take as $\beta$. Thus:

Let $A=\{\alpha: \alpha \vec{x} \in U\}$. Since $A$ is the preimage of the open set $U$ under the continuous function $\alpha \mapsto \alpha \vec{x}, A$ is open. Since $0 \vec{x}=\overrightarrow{0} \in U$ by hypothesis, $0 \in A$.

Choose $\beta \in A$ such that $\beta \neq 0$. (This is possible because $A$ is an open subset of $\mathbb{R}$ and so is not a singleton set.) Let $\vec{y}=\beta \vec{x}$. Then $\vec{y} \in U$, as desired, since $\beta \in A$, and since $\beta \neq 0$ we can let $\alpha=\frac{1}{\beta}$ and have $\vec{x}=\alpha \vec{y}$, also as desired.

And that's it.
(By the way, what use does this solution make of the fact that $0 \in A$ ?)

