

- Input: Matrix A of order $m \times n$, vector c of length n , vector b of length m , a feasible point z of length n .

Assume that rank of A is n , polytope $ax \leq b$ is non-degenerate.

Step 1 Moving to a vertex:

- At point z divide rows of A into tight rows (A') and un-tight rows (A'').
- If the rank of tight rows (A') is n : then z is a vertex and we completed step 1.
- If the rank of tight rows (A') is less than n :
 - Take any non-zero vector u in the null space of tight rows (A').
 - Find some positive/negative real number α such that at point $z + \alpha u$ some row from un-tight rows (A'') at z will be tight row.
 - Update z with $z + \alpha u$. Go to point 1.

Step 2: Vertex marching

- At point z divide rows of A into tight rows (A') and un-tight rows (A'').
- If cost vector c is a non-negative linear combination of tight rows (A') then z is an optimum vertex.
- If cost vector is not non-negative linear combination of tight rows (A').
 - Compute inverse of A' . Let it be B .
 - Find a column v of B such that $c \cdot (-v)$ is positive.
 - Find some positive real number α such that at point $z - \alpha v$ some row from un-tight rows (A'') at z will be tight row. (If you cannot find such a positive real number then cost function is unbounded and exit the algorithm by saying that cost is unbounded).
 - Update z with $z - \alpha v$. Go to point 1.

Example:

$$\begin{aligned} -x - y &\leq -4 \\ -x &\leq -1 \\ -y &\leq -1 \end{aligned}$$

Maximize $-5x - 2y$