

1. 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 bounded and non-degenerate.

Step 1 Moving to a vertex:

1. At point z divide rows of A into tight rows (A') and un-tight rows (A'').
2. If the rank of tight rows (A') is n : then z is a vertex and we completed step 1.
3. 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 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

1. At point z divide rows of A into tight rows (A') and un-tight rows (A'').
2. If cost vector c is a non-negative linear combination of tight rows (A') then z is an optimum vertex.
3. 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.
 - Update z with $z - \alpha v$. Go to point 1.

Example:

$$\begin{aligned} -x - y &\leq -1 \\ x + y &\leq 2 \\ -x &\leq 0 \\ -y &\leq 0 \end{aligned}$$

Maximize $5x + 2y$