

THEOREM 2.3 *Suppose U is a polyhedron,*

$$U = \{z \in \mathbb{R}^n : s_i^T z \leq r_i, \quad i = 1, \dots, N\}, \quad (2.3)$$

where $s_i \in \mathbb{R}^n$, $s_i \neq 0$, and $r_i \in \mathbb{R}$, $i = 1, \dots, N$. Assume $h_\nu(s_i)$ is defined