

Input: Matrices G, S, W

Output: Dimension $n' \leq n$ of the smallest affine subspace \mathcal{K} that contains K^* if $n' < n$, then $\mathcal{K} = \{x \in \mathbb{R}^n \mid Tx = Z\}$

```
1   discard the true inequalities from the constraints in (1.12);
2   if no inequality is left then  $\mathcal{K} \leftarrow \mathbb{R}^n$ ;
3   else
4       let  $\mathcal{P}_a \triangleq \{(z, x) : G_a z - S_a x = W_a\}$  be the affine subspace
       obtained
       by collecting the remaining non-true inequalities;
5       let  $\{u_1, \dots, u_{k'}\}$  be a basis of the kernel of  $G'_a$ ;
6       if  $k' = 0$  then  $\Pi_{\mathbb{R}^n}(\mathcal{P}_a)$  and (by Proposition (1.1))  $K^*$  are
       full-dimensional,
        $\mathcal{K} \leftarrow \mathbb{R}^n$ ;
7       else  $\mathcal{K} \leftarrow \{x \mid Tx = Z\}$ , where
```

$$T = - \begin{bmatrix} u'_1 \\ \vdots \\ u'_{k'} \end{bmatrix} S_a, \quad Z = \begin{bmatrix} u'_1 \\ \vdots \\ u'_{k'} \end{bmatrix} W_a;$$

```
8   end .
```