

$$P = \{x \in \mathbb{R}^n : Ax = b, x \geq 0\}$$

d is feas. direction at $x \in P \stackrel{2}{\Leftrightarrow} \begin{cases} Ad=0 \\ d_i \geq 0, \forall i \text{ for which } x_i=0 \end{cases}$
 $d \neq 0 : x + \theta d \in P, \text{ for some } \theta > 0$

1. d is feas. direction $\Rightarrow Ad=0, d_i \geq 0$ for $x_i=0$

• d is feas. direction : $\exists \theta > 0$ s.t. $x + \theta d \in P$

$$\begin{cases} A(x + \theta d) = b \\ Ax = b \end{cases} \Rightarrow \theta Ad = 0 \Rightarrow Ad = 0$$

$$\Leftrightarrow \begin{cases} A\bar{x} = b \\ \bar{x} \geq 0 \end{cases}$$

• $x_i = 0 \Rightarrow \cancel{x_i} + \theta d_i \geq 0 \Rightarrow d_i \geq 0$

2. $Ad=0$, $d_i \geq 0$ for $x_i = 0 \Rightarrow d$ is feas. direction. ($x+\theta d \in P$)
for some $\theta > 0$.

• $Ad=0 \Rightarrow A(x+\theta d) = b$, for all θ .

$$\left| \begin{array}{l} Ax=b \checkmark \\ x \geq 0 \end{array} \right.$$

• $x_i = 0$ then $d_i \geq 0 \Rightarrow x_i + \overset{>0}{\theta} d_i \geq 0$

$x_i > 0$, $x_i + \theta d_i \geq 0$ for some $\theta > 0$, as long as

$$0 < \theta < \frac{x_i}{d_i}$$