

1 The Simplex Algorithm

C is a conjunction of equations;
 i, I, j, J, n, m are integers;
 a_{ij}, b_i, e_i, d_i are constants;
 f, t are linear expressions;
 $c_1 \dots c_n$ are equations;
 x_i, y_j are variables.

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simplex_opt( $C, f$ )
  let  $C$  be of the form  $c_1 \wedge \dots \wedge c_n$ 
  for each  $i \in \{1, \dots, n\}$ 
    let  $c_i$  be of the form  $x_i = b_i + \sum_{j=1}^m a_{ij}y_j$ 
  endfor
  let  $f$  be of the form  $e + \sum_{j=1}^m d_jy_j$ 

  % Choose variable  $y_J$  to become basic
  if for all  $j \in \{1, \dots, m\} d_j \geq 0$  then
    return( $true, C, f$ )
  endif
  choose  $J \in \{1, \dots, m\}$  such that  $d_J < 0$ 

  % Choose variable  $x_I$  to become non-basic
  if for all  $i \in \{1, \dots, n\} a_{iJ} \geq 0$  then
    return( $false, C, f$ )
  endif
  choose  $I \in \{1, \dots, n\}$  such that
     $\frac{-b_I}{a_{IJ}} = \min\{\frac{-b_i}{a_{iJ}} \mid a_{iJ} < 0 \text{ and } 1 \leq i \leq n\}$ 

   $t := \frac{x_I - b_I - \sum_{j=1, j \neq J}^m a_{Ij}y_j}{a_{IJ}}$ 
   $c_I := (y_J = t)$ 
  replace  $y_J$  by  $t$  in  $f$ 
  for each  $i \in \{1, \dots, n\}$ 
    if  $i \neq I$  then replace  $y_J$  by  $t$  in  $c_i$  endif
  endfor
  return simplex_opt( $\bigwedge_{i=1}^n c_i, f$ ).
```