Lecture 14
- Optimality / KKT for linear programs
- Any KKT point is a global minimizer
- The Dual LP

The geometry underlying linear programs
- The feasible polytope
- Characterizing vertices

The fundamental theorem of LP
- A solution must exist at a vertex of the feasible polytope

Pf: Two steps.
Any feasible point is a convex combo of vertices.
One final (simple) argument from there.

Basic feasible points (BFP).
A simple algorithm for solving an LP.
Next time, BFP <=> vertices.