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features a balance between theory proofs and examples and provides

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let  $E^n$  be the usual vector space of real  $n$ -uples with the usual inner product denoted by  $\langle \cdot, \cdot \rangle$  in this paper  $P$  is a nonempty compact polyhedral set of  $m$   $n$ -uples  $f$  is a real valued function defined on  $E^n$  continuously differentiable and  $P_f$  is the linearly constrained minimization problem stated as  $\min_{x \in P} f(x)$  for computing stationary points of problem  $P_f$  we propose a method which attempts to operate within the linear simplex method structure this method then appears as a same type of method as the convex simplex method of zangwill [6] it is however different and has the advantage of being less technical with regards to the zangwill method it has also a simple geometrical interpretation which makes it more understandable and more open to other improvements also in the case where  $f$  is convex an implementable line search is proposed which is not the case in the zangwill method moreover if  $f(x) \leq c$  this method will coincide with the simplex method this is also true in the case of the convex simplex method if  $f(x) \leq c$  it will be almost the same as the algorithm given by bazaraa and goodearin [2]

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