

The worst-case example for (elementary) Simplex method:

$$\max 2^{m-1} x_1 + 2^{m-2} x_2 + \dots + 2x_{m-1} + x_m$$

$$\text{s.t. } x_1 \leq 5$$

$$4x_1 + x_2 \leq 25$$

$$8x_1 + 4x_2 + x_3 \leq 125$$

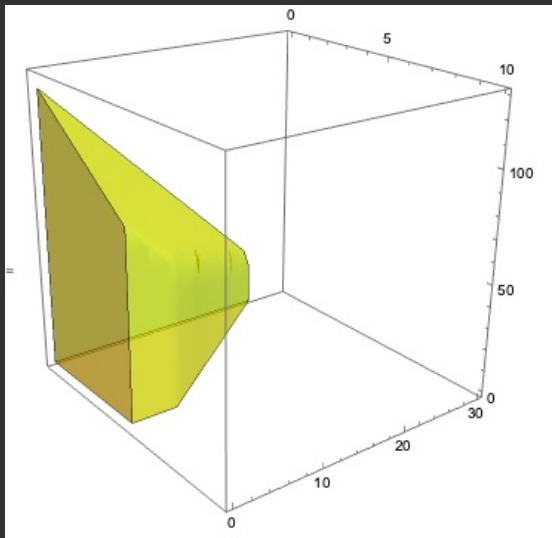
\vdots

$$2^m x_1 + 2^{m-1} x_2 + \dots + 4x_{m-1} + x_m \leq 5^m$$

$$x_1, \dots, x_m \geq 0$$

m variables,
 m constraints

\rightarrow but 2^m extreme points:



\rightarrow optimal solution at $(0, 0, \dots, 5^m)$