

$$\text{Max}_{x \in F} c^T x = \text{Max}_{x \in \text{conv}(F)} c^T x$$

Moreover, for almost every $c \in \mathbb{R}^n$
(in the sense of measure)

(the) maximizer of the relaxed problem is an extreme point of $\text{conv}(F)$ and therefore $\in F$.

(E.g. Ewald, Larman and Rogers [1970].)

Or, given $x^* \in \text{conv}(F)$ and a suitable description of $\text{conv}(F)$, we can quickly find \hat{x} , an extreme point of $\text{conv}(F)$ such that $c^T \hat{x} \geq c^T x^*$.