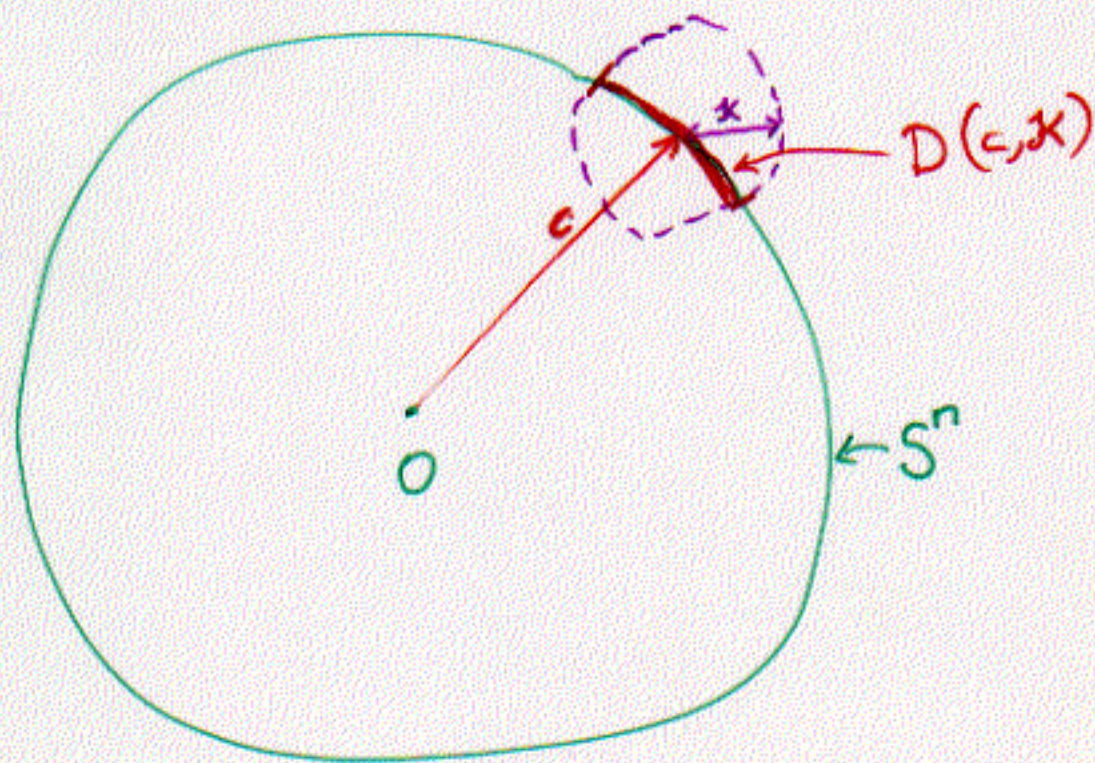


Theorem: (Localization)

Let $\kappa > 0$, $\varepsilon > 0$ be given. Then $\exists \delta > 0$ such that if D_2 is a δ -net of $D(c, \kappa)$ then

$$v_k^* := \max \{ c^T x : x \in C_k \} \leq \max \{ c^T x : x \in F \} + \varepsilon$$

for some finite k .



Kojima, T. (Math. Prog. [2002])