

Luenberger Chapter 3 exercise 7 (p 68) asks for an algebraic proof:

Let  $A$  be an  $m \times n$  matrix and  $\mathbf{c}$  be an  $n$ -vector. Prove that  $A\mathbf{x} \leq \mathbf{0}$  implies  $\mathbf{c}'\mathbf{x} \leq 0$  if and only if  $\mathbf{c}' = \mathbf{y}'A$  for some  $\mathbf{y} \geq \mathbf{0}$ .

Consider this example.

(a) Show that

$$\begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix} \mathbf{x} \leq \mathbf{0} \Rightarrow \begin{bmatrix} 3 & 1 & -1 \end{bmatrix} \mathbf{x} \leq 0$$

because  $\begin{bmatrix} 3 & 1 & -1 \end{bmatrix} = \begin{bmatrix} 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix}$ .

(b) On the other hand,

$$\begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix} \mathbf{x} \leq \mathbf{0} \not\Rightarrow \begin{bmatrix} 2 & 1 & -1 \end{bmatrix} \mathbf{x} \leq 0$$

because  $\begin{bmatrix} 2 & 1 & -1 \end{bmatrix} \neq \begin{bmatrix} y_1 & y_2 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix}$ .

For example,

$$\begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix} \leq \mathbf{0} \text{ but } \begin{bmatrix} 2 & 1 & -1 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix} = 1.$$

Find another vector  $\mathbf{c}' \neq \mathbf{y}'A$  for any  $\mathbf{y} \geq \mathbf{0}$  and show a vector  $\mathbf{x}$  such that  $A\mathbf{x} \leq \mathbf{0}$  and  $\mathbf{c}'\mathbf{x} \not\leq 0$ .

(c) Now prove the general result as requested by Luenberger. You may find linear programming duality useful.

# Luenberger Chapter Exercise Answer

**Jianjun Gao**

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