

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

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

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

(b) On the other hand,

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

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

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

JG Myers



Luenberger Chapter Exercise Answer:

Luenberger Chapter Exercise Answer Book Review: Unveiling the Magic of Language

In an electronic era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its capability to stir emotions, provoke thought, and instigate transformation is actually remarkable. This extraordinary book, aptly titled "**Luenberger Chapter Exercise Answer**," compiled by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we shall delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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