

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

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

Consider this example.

(a) Show that

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

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

(b) On the other hand,

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

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

For example,

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

Find another vector  $c^T \neq y^T A$  for any  $y \geq 0$  and show a vector  $x$  such that  $Ax \leq 0$  and  $c^T x \not\leq 0$ .

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

# Luenberger Solution Chapter 3

**N Noddings**



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