

## Step-1

Let us consider the following linear programming problem

Maximize the cost:  $x_1 + x_2 + x_3$

Subject to following constraints

$$2x_1 + x_2 \leq 4$$

$$x_3 \leq 6$$

## Step-2

Let us write the data in vector form.

Here,  $c = [1 \ 1 \ 1]$

And

$$A = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

And there is no constraint  $x_i \geq 0$

## Step-3

Therefore, the dual will have the following equality

$$yA = c \text{ or } A^T y = c^T$$

And it gives the results

$$2y_1 = 1$$

$$y_1 = 1$$

$$y_2 = 2$$

And there is no feasible solution for the problem.

## Step-4

So the primal must have as maximum value along with the following values of the unknown

$$\dot{x}_1 = -N$$

$$\dot{x}_2 = 2N$$

$$\dot{x}_3 = 0$$

And the maximum value of the cost is  $x_1 + x_2 + x_3 = N$  (some arbitrarily large value)