

## Step-1

Consider the problem,

Primal problem

*Minimize*  $cx$  *subject to*  $Ax = b$  *and*  $x \geq 0$

Dual problem

*Maximize*  $y^T b$  *subject to*  $y^T A \leq c$

## Step-2

Consider,  $y^T A \leq c$

As,  $x \geq 0$

$$\Rightarrow y^T Ax \leq cx$$

$$y^T b \leq cx \quad (\text{As } Ax = b)$$

## Step-3

As the primal constraint is  $Ax = b$ , non-negativity constraint is removed from the dual. In this case, LP is either infeasible or there is a unique solution which means all feasible solutions have same objective value.