## Step-1

Let  $A^{-1}b = x$  and further suppose that x satisfies Cx = d.

Thus, we get

$$P_{C/\min} = P_{\min} + \frac{1}{2} y^{\mathsf{T}} \left( C A^{-1} b - d \right)$$

$$= P_{\min} + \frac{1}{2} y^{\mathsf{T}} \left( C x - d \right)$$

$$= P_{\min} + \frac{1}{2} y^{\mathsf{T}} \left( 0 \right)$$

$$= P_{\min}$$

## Step-2

Thus, whenever  $A^{-1}b = x_{\text{Satisfies}} Cx = d$ , we get  $P_{C/\min} = P_{\min}$ .