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## Farkas lemma

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Owner Koro (127) Last modified by Koro (127)

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Author Koro (127)
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Given an  $m \times n$  matrix A and an  $1 \times n$  real row vector c, both with real coefficients, one and only one of the following systems has a solution:

- 1.  $Ax \leq 0$  and cx > 0 for some n-column vector x;
- 2. wA = c and  $w \ge 0$  for some m-row vector w.

Equivalently, one and only one of the following has a solution:

- 1.  $Ax \le 0$ ,  $x \le 0$  and cx > 0 for some *n*-column vector x;
- 2.  $wA \leq c$  and  $w \geq 0$  for some m-row vector w.

**Remark.** Here,  $Ax \ge 0$  means that every of Ax is nonnegative, and similarly with the other expressions.