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and

$$c_{K+}E(\gamma_{K}^{j})^{-1}\gamma_{K}^{i} = \begin{pmatrix} c_{1} & \dots & c_{\ell-1} & \frac{c_{j}}{\gamma_{\ell}^{j}} - \sum_{k=1, k \neq \ell}^{m} c_{k} \frac{\gamma_{k}^{j}}{\gamma_{\ell}^{j}} & c_{\ell+1} & \dots & c_{m} \end{pmatrix} \begin{pmatrix} \gamma_{1}^{i} \\ \vdots \\ \gamma_{\ell-1}^{i} \\ \gamma_{\ell}^{i} \\ \gamma_{\ell+1}^{i} \\ \vdots \\ \gamma_{m}^{i} \end{pmatrix}$$

$$= \sum_{k=1, k \neq \ell}^{m} c_{k} \gamma_{k}^{i} + \frac{\gamma_{\ell}^{i}}{\gamma_{\ell}^{j}} \left( c_{j} - \sum_{k=1, k \neq \ell}^{m} c_{k} \gamma_{k}^{j} \right)$$

$$= \sum_{k=1, k \neq \ell}^{m} c_{k} \gamma_{k}^{i} + \frac{\gamma_{\ell}^{i}}{\gamma_{\ell}^{j}} \left( c_{j} + c_{\ell} \gamma_{\ell}^{j} - \sum_{k=1}^{m} c_{k} \gamma_{k}^{j} \right)$$

$$= \sum_{k=1}^{m} c_{k} \gamma_{k}^{i} + \frac{\gamma_{\ell}^{i}}{\gamma_{\ell}^{j}} \left( c_{j} - \sum_{k=1}^{m} c_{k} \gamma_{k}^{j} \right)$$

$$= c_{K} \gamma_{K}^{i} + \frac{\gamma_{\ell}^{i}}{\gamma_{\ell}^{j}} \left( c_{j} - c_{K} \gamma_{K}^{j} \right),$$

and thus

$$c_i - c_{K+} \gamma_{K+}^i = c_i - c_{K+} E(\gamma_K^j)^{-1} \gamma_K^i = c_i - c_K \gamma_K^i - \frac{\gamma_\ell^i}{\gamma_\ell^j} (c_j - c_K \gamma_K^j),$$

as claimed.  $\Box$ 

Since  $(\gamma_{k^-}^1, \dots, \gamma_{k^-}^n)$  is the  $\ell$ th row of  $\Gamma$ , we see that Proposition 46.2 shows that

$$\bar{c}_{K^+} = \bar{c}_K - \frac{(\bar{c}_K)_{j^+}}{\gamma_{k^-}^{j^+}} \Gamma_\ell, \tag{\dagger}$$

where  $\Gamma_{\ell}$  denotes the  $\ell$ -th row of  $\Gamma$  and  $\gamma_{k^-}^{j^+}$  is the pivot. This means that  $\overline{c}_{K^+}$  is obtained by the elementary row operations which consist of first normalizing the  $\ell$ th row by dividing it by the pivot  $\gamma_{k^-}^{j^+}$ , and then subtracting  $(\overline{c}_K)_{j^+} \times$  the normalized Row  $\ell$  from  $\overline{c}_K$ . These are exactly the row operations that make the reduced cost  $(\overline{c}_K)_{j^+}$  zero.

Remark: It easy easy to show that we also have

$$\overline{c}_{K^+} = c - c_{K^+} \Gamma^+.$$