Homework 7 Solutions

Zheming Gao

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Problem 1 (4.7)

Proof. Suppose that the dual is feasible and bounded. Then, it has a finite optimum. By strong duality theorem, the dual of dual, which is the primal, also has a finite optimum. But this is a contradiction to the infeasibility of primal problem.

Problem 2 (4.8)

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