

Statement

The following seems to be the equivalent rewording using the exclusive OR on EITHER ... OR ...“

For given A, b, c, β , exactly one of the following is true:

(I) $\exists x^*$ s.t. $b^T x^* > \beta, Ax^* \leq c$

(II) For some y , exactly one of the following holds:

(IIa) $A^T y = b, y \geq 0$ and $c^T y \leq \beta$

(IIb) $A^T y = 0, y \geq 0$, and $c^T y < 0$

Counterexample

Consider $A = 0, b = 0, \beta = 0, c = -1$ (a trivial case with 1 by 1 matrices and vectors). Suppose the above “theorem” were true; then if (I) was false, then (II) must be true. Then (I) is false since $b^T x = 0x = 0 > \beta = 0$ is false for any x , making (II) true. So then exactly one of (IIa) or (IIb) holds, but not both. But notice that for $y = 1$:

(IIa) $A^T y = 0 * 1 = b = 0, y = 1 \geq 0$ and $c^T y = -1 * 1 = -1 \leq \beta = 0$

(IIb) $A^T y = 0 * 1 = 0, y = 1 \geq 0$, and $c^T y = -1 * 1 = -1 < 0$

Hence, both IIa and IIb are true, contradicting (II) statement that “For some y , exactly one of the following holds”.