

## Step-1

Suppose  $A$ ,  $b$ , and  $c$  be such that each entry in them is positive. Let us show that in this case, both the primal and dual are feasible.

Let

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$b = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

$$c = \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

## Step-2

Consider  $Ax \geq b$ . This gives the following:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \geq \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$
$$\begin{bmatrix} ax_1 + bx_2 \\ cx_1 + dx_2 \end{bmatrix} \geq \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$$

All  $a$ ,  $b$ ,  $c$ , and  $d$  are positive, therefore, as  $x_1$  and  $x_2$  are increased, the quantities  $ax_1 + bx_2$  and  $cx_1 + dx_2$  can be made greater than  $b_1$  and  $b_2$ . In particular, let  $x_1 = \frac{b_1 + b_2}{2p}$  and  $x_2 = \frac{b_1 + b_2}{2p}$ , where  $p = \min\{a, b, c, d\}$ . Then it is clear that  $ax_1 + bx_2 > b_1$  and  $cx_1 + dx_2 \geq b_2$ .

## Step-3

Consider  $yA \leq c$ . This gives the following:

$$[y_1, y_2] \begin{bmatrix} a & b \\ c & d \end{bmatrix} \leq [c_1, c_2]$$
$$[ay_1 + cy_2, by_1 + dy_2] \leq [c_1, c_2]$$

All  $a$ ,  $b$ ,  $c$ , and  $d$  are positive, therefore, as  $y_1$  and  $y_2$  are decreased, the quantities  $ay_1 + cy_2$  and  $by_1 + dy_2$  can be made lesser than  $c_1$  and  $c_2$ . In particular, let  $y_1 = \frac{c_1 + c_2}{2r}$  and  $y_2 = \frac{c_1 + c_2}{2r}$ , where  $r = \max\{a, b, c, d\}$ , then clearly  $ay_1 + cy_2 \leq c_1$  and  $by_1 + dy_2 \leq c_2$ .

## Step-4

Therefore, in either case, we have shown that when all the entries of  $A$ ,  $b$ , and  $c$  are positive, the primal and dual are feasible.