

**Finite Mathematics and Calculus with Applications
(6th Edition)
by Lial, Greenwell, and Ritchey**

Section 4.3- Minimization Problems; Duality

7. State the dual problem for the problem:
Minimize $w = y_1 + 2y_2 + y_3 + 5y_4$ subject to
 $y_1 + y_2 + y_3 + y_4 \geq 50$
 $3y_1 + y_2 + 2y_3 + y_4 \geq 100$
with $y_1 \geq 0, y_2 \geq 0, y_3 \geq 0, y_4 \geq 0$.

Consider the matrix

$$\begin{bmatrix} 1 & 1 & 1 & 1 & 50 \\ 3 & 1 & 2 & 1 & 100 \\ 1 & 2 & 1 & 5 & 0 \end{bmatrix} \leftarrow \text{don't put negative numbers in last row}$$

Find the transpose of this matrix. The transpose of this 3×5 matrix is a 5×3 matrix where the rows and columns are interchanged.

The transpose is

$$\begin{bmatrix} 1 & 3 & 1 \\ 1 & 1 & 2 \\ 1 & 2 & 1 \\ 1 & 1 & 5 \\ 50 & 100 & 0 \end{bmatrix}$$

The dual problem is a maximization problem where we have 4 inequalities obtained from the 1st 4 rows of the matrix, and the last row gives the function to maximize. So the dual problem is

Maximize $z = 50x_1 + 100x_2$ subject to

$$x_1 + 3x_2 \leq 1$$

$$x_1 + x_2 \leq 2$$

$$x_1 + 2x_2 \leq 1$$

$$x_1 + x_2 \leq 5$$

where all the variables are non-negative.

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Arturo Cuomo



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