

Duality

How do we get an upper bound to a maximization LP?

$$\begin{aligned} \max \quad & 13a + 23b \\ \text{s.t.} \quad & 5a + 15b \leq 480 \\ & 4a + 4b \leq 160 \\ & 35a + 20b \leq 1190 \\ & a, b \geq 0 \end{aligned}$$

Note that a lower bound is easy to derive. Every choice of $a, b \geq 0$ gives us a lower bound (e.g. $a = 12, b = 28$ gives us a lower bound of 800).

If you take a conic combination of the rows (multiply the i -th row with $y_i \geq 0$) such that $\sum_i y_i a_{ij} \geq c_j$ then $\sum_i y_i b_i$ will be an upper bound.

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Definition 2

Let $z = \max\{c^T x \mid Ax \leq b, x \geq 0\}$ be a linear program P (called the primal linear program).

The linear program D defined by

$$w = \min\{b^T y \mid A^T y \geq c, y \geq 0\}$$

is called the **dual problem**.

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Lemma 3

The dual of the dual problem is the primal problem.

Proof:

- ▶ $w = \min\{b^T y \mid A^T y \geq c, y \geq 0\}$
- ▶ $w = -\max\{-b^T y \mid -A^T y \leq -c, y \geq 0\}$

The dual problem is

- ▶ $z = -\min\{-c^T x \mid -Ax \geq -b, x \geq 0\}$
- ▶ $z = \max\{c^T x \mid Ax \leq b, x \geq 0\}$

Weak Duality

Let $z = \max\{c^T x \mid Ax \leq b, x \geq 0\}$ and $w = \min\{b^T y \mid A^T y \geq c, y \geq 0\}$ be a primal dual pair.

x is primal feasible iff $x \in \{x \mid Ax \leq b, x \geq 0\}$

y is dual feasible, iff $y \in \{y \mid A^T y \geq c, y \geq 0\}$.

Theorem 4 (Weak Duality)

Let \hat{x} be primal feasible and let \hat{y} be dual feasible. Then

$$c^T \hat{x} \leq z \leq w \leq b^T \hat{y} .$$

Weak Duality

$$A^T \hat{y} \geq c \Rightarrow \hat{x}^T A^T \hat{y} \geq \hat{x}^T c \quad (\hat{x} \geq 0)$$

$$A \hat{x} \leq b \Rightarrow y^T A \hat{x} \leq y^T b \quad (y \geq 0)$$

This gives

$$c^T \hat{x} \leq y^T A \hat{x} \leq b^T y .$$

Since, there exists primal feasible \hat{x} with $c^T \hat{x} = z$, and dual feasible \hat{y} with $b^T \hat{y} = w$ we get $z \leq w$.

If P is unbounded then D is infeasible.

The following linear programs form a primal dual pair:

$$z = \max\{c^T x \mid Ax = b, x \geq 0\}$$

$$w = \min\{b^T y \mid A^T y \geq c\}$$

This means for computing the dual of a standard form LP, we do not have non-negativity constraints for the dual variables.