
Algorithms, Probability, and Computing In-Class Exercise KW47 HS16

Show that the dual of

$$\begin{array}{ll} \text{maximize} & c^T x \\ \text{subject to} & Ax \leq b, \end{array} \quad (1)$$

is

$$\begin{array}{ll} \text{minimize} & b^T y \\ \text{subject to} & A^T y = c \\ & y \geq 0. \end{array} \quad (2)$$