

Luenberger Chapter 3 exercise 7 (p 68) asks for an algebraic proof:

Let  $A$  be an  $m \times n$  matrix and  $\mathbf{c}$  be an  $n$ -vector. Prove that  $A\mathbf{x} \leq \mathbf{0}$  implies  $\mathbf{c}'\mathbf{x} \leq 0$  if and only if  $\mathbf{c}' = \mathbf{y}'A$  for some  $\mathbf{y} \geq \mathbf{0}$ .

Consider this example.

(a) Show that

$$\begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix} \mathbf{x} \leq \mathbf{0} \Rightarrow [3 \ 1 \ -1] \mathbf{x} \leq 0$$

$$\text{because } [3 \ 1 \ -1] = [1 \ 1] \begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix}.$$

(b) On the other hand,

$$\begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix} \mathbf{x} \leq \mathbf{0} \not\Rightarrow [2 \ 1 \ -1] \mathbf{x} \leq 0$$

$$\text{because } [2 \ 1 \ -1] \neq [y_1 \ y_2] \begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix}.$$

For example,

$$\begin{bmatrix} 1 & 1 & 0 \\ 2 & 0 & -1 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix} \leq \mathbf{0} \text{ but } [2 \ 1 \ -1] \begin{bmatrix} -1 \\ 1 \\ -2 \end{bmatrix} = 1.$$

Find another vector  $\mathbf{c}' \neq \mathbf{y}'A$  for any  $\mathbf{y} \geq \mathbf{0}$  and show a vector  $\mathbf{x}$  such that  $A\mathbf{x} \leq \mathbf{0}$  and  $\mathbf{c}'\mathbf{x} \not\leq 0$ .

(c) Now prove the **general** result as requested by Luenberger. You may find linear programming duality useful.

# Luenberger Chapter Exercise Answer

**SA Adler**



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*Introduction to Modern Economic Growth* Daron Acemoglu, 2008-12-15 From Nobel Prize winning economist Daron Acemoglu an incisive introduction to economic growth *Introduction to Modern Economic Growth* is a groundbreaking text from one of today's leading economists Daron Acemoglu gives graduate students not only the tools to analyze growth and related macroeconomic problems but also the broad perspective needed to apply those tools to the big picture questions of growth and divergence And he introduces the economic and mathematical foundations of modern growth theory and macroeconomics in a rigorous but easy to follow manner After covering the necessary background on dynamic general equilibrium and dynamic optimization the book presents the basic workhorse models of growth and takes students to the frontier areas of growth theory including models of human capital endogenous technological change technology transfer international trade economic development and political economy The book integrates these theories with data and shows how theoretical approaches can lead to better perspectives on the fundamental causes of economic growth and the wealth of nations Innovative and authoritative this book is likely to shape how economic growth is taught and learned for years to come Introduces all the foundations for understanding economic growth and dynamic macroeconomic analysis Focuses on the big picture questions of economic growth Provides mathematical foundations Presents dynamic general equilibrium Covers models such as basic Solow neoclassical growth and overlapping generations as well as models of endogenous technology and international linkages Addresses frontier research areas such as international linkages international trade political economy and economic development and structural change An accompanying Student Solutions Manual containing the answers to selected exercises is available 978 0 691 14163 3 24 95 See <https://press.princeton.edu/titles/8970.html> For Professors only To access a complete solutions manual online email us at [acemoglusolutions@press.princeton.edu](mailto:acemoglusolutions@press.princeton.edu) *An Elementary Introduction to Mathematical Finance* Sheldon M. Ross, 2003 Table of contents [Microsoft Excel 2013 Data Analysis and Business Modeling](#) Wayne Winston, 2014-01-15 Master business modeling and analysis techniques with Microsoft Excel 2013 and transform data into bottom line results Written by award winning educator Wayne Winston this hands on scenario focused guide shows you how to use the latest Excel tools to integrate data from multiple tables and how to effectively build a relational data source inside an Excel workbook Solve real business problems with Excel and sharpen your edge Summarize data with PivotTables and Descriptive Statistics Explore new trends in predictive and prescriptive analytics Use Excel Trend Curves multiple regression and exponential smoothing Master advanced Excel functions such as OFFSET and INDIRECT Delve into key financial statistical and time functions Make your charts more effective with the Power View tool Tame complex optimization problems with Excel Solver Run Monte Carlo simulations on stock prices and bidding models Apply important modeling tools such as the Inquire add in *Mathematical Methods for Neural Network Analysis and Design* Richard M. Golden, 1996 For convenience many of the proofs of the key theorems have been rewritten so

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