

**Primal Problem  
(or Dual Problem)**

**Dual Problem  
(or Primal Problem)**

Maximize  $Z$  (or  $W$ )

Minimize  $W$  (or  $Z$ )

Constraint  $i$ :

Variable  $y_i$  (or  $x_i$ ):

$\leq$  form  $\longleftrightarrow y_i \geq 0$

$=$  form  $\longleftrightarrow$  Unconstrained

$\geq$  form  $\longleftrightarrow y_i' \leq 0$

Variable  $x_j$  (or  $y_j$ ):

Constraint  $j$ :

$x_j \geq 0 \longleftrightarrow \geq$  form

Unconstrained  $\longleftrightarrow =$  form

$x_j' \leq 0 \longleftrightarrow \leq$  form

# Duality For Standard Linear Programming Problems

**Michael Hoelscher**



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