

Method 1

$$\begin{pmatrix} \text{Optimal values} \\ \text{of dual variables} \end{pmatrix} = \begin{pmatrix} \text{Row vector of} \\ \text{original objective coefficients} \\ \text{of optimal primal basic variables} \end{pmatrix} \times \begin{pmatrix} \text{Optimal primal} \\ \text{inverse} \end{pmatrix}$$

The elements of the row vector of the original primal objective coefficients must appear in the same order in which the basic variables are listed in the *Basic*-column of the simplex tableau. This point is explained in Example 4.2-1.

Method 2

The optimal dual solution can be determined by solving the following equations:

$$\begin{pmatrix} \text{Optimal primal } z\text{-coefficient} \\ \text{(reduced cost) of any variable } x_j \end{pmatrix} = \begin{pmatrix} \text{Left-hand side of the} \\ j\text{th dual constraint} \end{pmatrix} - \begin{pmatrix} \text{Right-hand side of the} \\ j\text{th dual constraint} \end{pmatrix}$$

1. Constraint columns (left- and right-hand sides)
2. Objective z -row

Constraint Column Computations. At any simplex iteration, a left- or a right-hand side column is computed as follows:

$$\begin{pmatrix} \text{Constraint column} \\ \text{in iteration } i \end{pmatrix} = \begin{pmatrix} \text{Inverse in} \\ \text{iteration } i \end{pmatrix} \times \begin{pmatrix} \text{Original} \\ \text{constraint column} \end{pmatrix} \quad (\text{Formula 1})$$

Objective z -Row Computations. At any simplex iteration, the objective equation coefficient of x_j is computed as follows:

$$\begin{pmatrix} \text{Primal } z\text{-equation} \\ \text{coefficient (reduced cost)} \\ \text{of variable } x_j \end{pmatrix} = \begin{pmatrix} \text{Left-hand side} \\ \text{of corresponding} \\ \text{dual constraint} \end{pmatrix} - \begin{pmatrix} \text{Right-hand side} \\ \text{of corresponding} \\ \text{dual constraint} \end{pmatrix} \quad (\text{Formula 2})$$