

Assignment #2b of Mathematical Programming

Deadline June 5, 2006

1. Show that dual cones satisfy the following properties:

- (i) K^* is closed and convex.
- (ii) $K_1 \subseteq K_2$ implies $K_2^* \subseteq K_1^*$.
- (iii) If K has nonempty interior, then K^* is pointed.