

Revised simplex Method :

Step II :

$$B = I_m$$

$$z = cx$$

$\hat{A}$ and $\hat{b}$

where

$$\hat{A} = \begin{bmatrix} A \\ -c^T \end{bmatrix}$$

$$\text{and } \hat{b} = \begin{bmatrix} b \\ 0 \end{bmatrix}$$

$$z_j - c_j =$$

$$\hat{B}^{-1}$$

$$\hat{y}_{ik} \leq 0$$

$$, y_{ik} > 0$$

$$\hat{y}_k = \hat{B}_{curr}^{-1} \hat{a}_k$$

$$\begin{bmatrix} c_B & \hat{B}^{-1} & 1 \end{bmatrix} \hat{A}$$

Theorem:- If B and B' are Banach spaces and if T is a continuous linear transformation of B onto B' then T is an open mapping. (This is called the Open Mapping Theorem).

Proof:- We must show that if G is an open set in B then $T(G)$ is also an open set in B' . If y is a point in $T(G)$, it suffices to produce an open sphere centred on y and contained in $T(G)$.

Let x be a point in G such that $T(x) = y$. Since G is open, x is the centre of an open sphere which can be written in the form $x + S_r$ contained in G . Our lemma now implies the $T(S_r)$ contains some S'_{r_1} . It is clear that

$y + S'_{r_1}$ is an open sphere centred on y and the fact that it is contained in $T(G)$ follows at once from

$$\begin{aligned} y + S'_{r_1} &\subseteq y + T(S_r) \\ &= T(x) + T(S_r) \\ &= T(x + S_r) \\ &\subseteq T(G). \end{aligned}$$

Theorem B —

A one to one continuous linear transformation of one Banach space into another is a homeomorphism.

In particular, if an one to one linear transformation T of a Banach space onto itself is continuous, then its inverse T^{-1} is automatically continuous.

Theorem C —

If P is a projection on a Banach Space B , and if M and N are its range and null space, then M & N are closed linear subspaces of B such that $B = \underline{M \oplus N}$.

Proof - The null space of
any continuous linear
transformation is closed, so
 N is obviously closed; and the
fact that M is also closed is a
consequence of

$$M = \{P(x) : x \in B\} = \{x : P(x) = x\} = \{x : (I - P)x = 0\}$$

which exhibits M as
the null space of
the operator $I - P$.
& By Theorem (B), we
can deduce that

$$B = M \oplus N.$$

Similar
like vector
space.

The closed Graph Theorem—

If B and B' are Banach spaces and if T is linear transformation of B into B' , then T is continuous $\iff$ its graph is closed.

Proof—

Here we need to show that T is continuous if its graph is closed. We denote by B_1 , the linear space B renormed by $\|x\|_1 = \|x\| + \|Tx\|$. Since

$$\|Tx\| \leq \|x\| + \|Tx\| = \|x\|_1.$$

T is continuous as a mapping of B_1 into B' . It therefore suffices

to prove that B and B_1 have same topology. The identity mapping of B_1 onto B is clearly continuous, for $\|x\| \leq \|x\| + \|T(x)\| = \|x\|$. It

we can show that B_1 is complete then Theorem 'B' will guarantee that this mapping

is homeomorphism and this will conclude the theorem. Let $\{x_n\}$ be a Cauchy sequence in B_1 .

It follows that $\{x_n\}$ and $\{T(x_n)\}$ are also Cauchy sequence in B & B' ; and since both of these spaces

are complete, $\exists$ vectors x & y in B and B' such that

$$\|x_n - x\| \rightarrow 0 \text{ and}$$

$$\|T(x_n) - y\| \rightarrow 0.$$

Our assumption that the graph of T is closed in $B \times B'$ implies

(x, y) lies on this graph, so $T(x) = y$.

The completeness of B now follows from

$$\begin{aligned} \|x_n - x\|_1 &= \|x_n - x\| + \|T(x_n - x)\| \\ &= \|x_n - x\| + \|T(x_n) - T(x)\| \\ &= \|x_n - x\| + \|T(x_n) - y\| \end{aligned}$$

$\rightarrow 0$.

Hence Theorem is proved.