

Department of Applied Mathematics and Statistics
The Johns Hopkins University

STUDENT SEMINAR

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304 Whitehead Hall
4:00 p.m.

A SURVEY OF THE FARKAS LEMMA

ABSTRACT

The Farkas Lemma is a result which arises often in linear systems and constrained optimization. Depending upon where one sees it introduced, the motivation and proof of the lemma can vary widely. In this talk I plan to discuss some of the historical motivation for the lemma, and to present several different approaches for proving it in hopes of bringing out the flavor of the underlying geometry. If time permits, I also hope to touch upon related subjects such as the discrete Farkas Lemma.