

On Duality in Multiple Objective Linear Programming

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Abstract

We discuss two approaches to duality for multiple objective linear problems. The first approach is based on a duality relation between a set and its complement in the outcome space. It allows us to obtain a number of known duality constructions. The second approach utilizes polarity between a polyhedral set and the epigraph of its support function. It leads to a parametric dual problem which is closely related to geometric duality.

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