

$$\begin{aligned}
\min \quad & \theta \\
s.t. \quad & \sum_{j=1}^n \lambda_j x_{ij} \leq \theta x_{io} \quad i = 1, \dots, m \\
& \sum_{j=1}^n \lambda_j y_{rj} \geq y_{ro} \quad r = 1, \dots, s \\
& \sum_{j=1}^n \lambda_j = 1 \\
& \lambda_j \geq 0 \quad j = 1, \dots, n
\end{aligned} \tag{1}$$

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& \sum_{j=1}^n \lambda_j = 1 \\
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\end{aligned} \tag{2}$$