

# SDPB 2.0.4

## Contents

<b>1</b>	<b>Introduction</b>	<b>1</b>
1.1	Installation and Requirements . . . . .	2
<b>2</b>	<b>Polynomial Matrix Programs</b>	<b>2</b>
<b>3</b>	<b>Input to SDPB</b>	<b>2</b>
3.1	Input Format . . . . .	3
3.2	Mathematica Interface . . . . .	4
3.3	An Example . . . . .	6
<b>4</b>	<b>Internal SDP</b>	<b>7</b>
<b>5</b>	<b>Output of SDPB</b>	<b>9</b>
5.1	Terminal Output . . . . .	9
5.2	Termination . . . . .	10
5.3	Output File . . . . .	11
5.4	Checkpoints . . . . .	12
<b>6</b>	<b>Attribution</b>	<b>13</b>
<b>7</b>	<b>Acknowledgements</b>	<b>13</b>

## 1 Introduction

SDPB is an arbitrary-precision semidefinite program solver, specialized for “polynomial matrix programs” (defined below). This document describes SDPB’s usage and input/output. Much more detail about its design is given in [1]. The reader is encouraged to look there for a better understanding of SDPB’s parameters and internal operation.

## 1.1 Installation and Requirements

See `Install.md` for up-to-date instructions on getting pre-made binaries or building from source.

## 2 Polynomial Matrix Programs

SDPB solves the following type of problem, which we call a *polynomial matrix program* (PMP). Consider a collection of symmetric polynomial matrices

$$M_j^n(x) = \begin{pmatrix} P_{j,11}^n(x) & \cdots & P_{j,1m_j}^n(x) \\ \vdots & \ddots & \vdots \\ P_{j,m_j1}^n(x) & \cdots & P_{j,m_jm_j}^n(x) \end{pmatrix} \quad (2.1)$$

labeled by  $0 \leq n \leq N$  and  $1 \leq j \leq J$ , where each element  $P_{j,rs}^n(x)$  is a polynomial in  $x$ . Given  $b \in \mathbb{R}^N$ , we would like to

$$\begin{aligned} & \text{maximize} && b_0 + b \cdot y \quad \text{over} \quad y \in \mathbb{R}^N, \\ & \text{such that} && M_j^0(x) + \sum_{n=1}^N y_n M_j^n(x) \succeq 0 \quad \text{for all } x \geq 0 \text{ and } 1 \leq j \leq J. \end{aligned} \quad (2.2)$$

The notation  $M \succeq 0$  means “ $M$  is positive semidefinite.”

## 3 Input to SDPB

SDPB takes the following input:

- for each  $j = 1, \dots, J$ :
  - polynomial matrices  $M_j^0(x), \dots, M_j^N(x)$  of maximum degree  $d_j$ ,
  - bilinear bases  $q_m^{(j)}(x)$  ( $m = 0, \dots, \lfloor d_j/2 \rfloor$ ),
  - sample points  $x_k^{(j)}$  ( $k = 0, \dots, d_j$ ),
  - sample scalings  $s_k^{(j)}$  ( $k = 0, \dots, d_j$ ),
- an objective function  $b_0 \in \mathbb{R}$  and  $b \in \mathbb{R}^N$ .

A bilinear basis is a collection of polynomials  $q_m^{(j)}(x)$  such that  $\deg q_m^{(j)} = m$ , for example monomials  $q_m^{(j)}(x) = x^m$ . (A better choice for numerical stability is usually orthogonal polynomials on the positive real line.) The sample points and sample scalings determine how the PMP is represented internally as an SDP. In principle, they do not affect the solution of the PMP, but in practice they can affect numerical stability. The constant  $b_0$  is completely irrelevant to the solution algorithm, but is included for convenience. See [1] for details.

### 3.1 Input Format

SDPB reads the data above in the following XML format.

**Listing 1:** XML input format for SDPB

```

input to SDPB  $\equiv$ 
  <sdp>
     $\langle xml \text{ for objective} \rangle$ 
     $\langle xml \text{ for polynomial vector matrices} \rangle$ 
  </sdp>

xml for objective  $\equiv$ 
  <objective>
    <elt> $b_0$ </elt>
    ...
    <elt> $b_N$ </elt>
  </objective>

xml for polynomial vector matrices  $\equiv$ 
  <polynomialVectorMatrices>
     $\langle xml \text{ for polynomial vector matrix } M_1^n(x) \rangle$ 
    ...
     $\langle xml \text{ for polynomial vector matrix } M_J^n(x) \rangle$ 
  </polynomialVectorMatrices>

xml for polynomial vector matrix  $M_j^n(x) \equiv$ 
  <polynomialVectorMatrix>
    <rows> $m_j$ </rows>
    <cols> $m_j$ </cols>
    <elements>
       $\langle xml \text{ for polynomial vector } P_{j,11}^n(x) \rangle$ 
      ...
       $\langle xml \text{ for polynomial vector } P_{j,m_j1}^n(x) \rangle$ 
      ...
       $\langle xml \text{ for polynomial vector } P_{j,1m_j}^n(x) \rangle$ 
      ...
       $\langle xml \text{ for polynomial vector } P_{j,m_jm_j}^n(x) \rangle$ 
    </elements>
    <samplePoints>
      <elt> $x_0^{(j)}$ </elt>
      ...
      <elt> $x_{d_j}^{(j)}$ </elt>
    </samplePoints>
    <sampleScalings>
      <elt> $s_0^{(j)}$ </elt>

```

```

...
<elt> $s_{d_j}^{(j)}$ </elt>
</sampleScalings>
<bilinearBasis>
   $\langle \text{xml for polynomial } q_0^{(j)}(x) \rangle$ 
  ...
   $\langle \text{xml for polynomial } q_{[d_j/2]}^{(j)}(x) \rangle$ 
</bilinearBasis>
</polynomialVectorMatrix>

xml for polynomial vector  $P_{j,rs}^n(x) \equiv$ 
<polynomialVector>
   $\langle \text{xml for polynomial } P_{j,rs}^0(x) \rangle$ 
  ...
   $\langle \text{xml for polynomial } P_{j,rs}^N(x) \rangle$ 
</polynomialVector>

xml for polynomial  $a_0 + a_1x + \dots a_dx^d \equiv$ 
<polynomial>
  <coeff> $a_0$ </coeff>
  ...
  <coeff> $a_d$ </coeff>
</polynomial>

```

The data can be spread over multiple files. In such cases the different input files should all follow the above format except that  $\langle \text{xml for objective} \rangle$  should be omitted from all but one file. The parser will combine the constraints from all the polynomial vector matrices specified in the different files.

Several aspects of the input format are inefficient. Because the matrices are symmetric, `rows` and `cols` are redundant, and most elements are listed twice. Also, XML is extremely verbose.

To improve performance for large inputs, the XML files must first be preprocessed into a more efficient format. Instructions on how to preprocess the input and run SDPB are in `docs/Usage.md`.

## 3.2 Mathematica Interface

The program `sdp2input` generates preprocessed input files from `Mathematica` data. It automatically makes sensible choices for the bilinear bases  $q_m^{(j)}(x)$ , the sample points  $x_k^{(j)}$  and the sample scalings  $s_k^{(j)}$ . If you wish to experiment with these choices, there is also an included `Mathematica` notebook `SDPB.m`.

The `Mathematica` definition of a PMP is slightly different but trivially equivalent to

(2.2). It is:

$$\begin{aligned} & \text{maximize} && a \cdot z && \text{over} && z \in \mathbb{R}^{N+1}, \\ & \text{such that} && \sum_{n=0}^N z_n W_j^n(x) \succeq 0 && \text{for all } x \geq 0 \text{ and } 1 \leq j \leq J, \\ & && n \cdot z = 1. \end{aligned} \tag{3.1}$$

where  $W_j^n(x)$  are matrix polynomials. The normalization condition  $n \cdot z = 1$  can be used to solve for one of the components of  $z$  in terms of the others. Calling the remaining components  $y \in \mathbb{R}^N$ , we arrive at (2.2), where  $M_j^n(x)$  are linear combinations of  $W_j^n(x)$  and  $b_0, b_n$  are linear combinations of the  $a_n$ . This difference in convention is for convenient use in the conformal bootstrap.

SDPB.m defines a function `WriteBootstrapSDP[file, sdp]`, where `file` is the XML file to be written to, and `sdp` has the following form, where the polynomials  $Q_{j,rs}^n(x)$  are the elements of  $W_j^n(x)$ .

**Listing 2:** Usage of `WriteBootstrapSDP` in `SDPB.m`

```
function call ≡ WriteBootstrapSDP[file, ⟨sdp⟩]

sdp ≡ SDP[⟨objective⟩, ⟨normalization⟩, ⟨positive matrices with prefactors⟩]

objective ≡ {a0, ..., aN}

normalization ≡ {n0, ..., nN}

positive matrices with prefactors ≡ {
    ⟨positive matrix with prefactor 1⟩,
    ...
    ⟨positive matrix with prefactor J⟩,
}

positive matrix with prefactor j ≡
    PositiveMatrixWithPrefactor[⟨prefactor⟩,
        {
            {
                {Qj,110(x), ..., Qj,11N(x)}, ..., {Qj,mj10(x), ..., Qj,mj1N(x)}
            },
            ...
            {
                {Qj,1mj0(x), ..., Qj,1mjN(x)}, ..., {Qj,mjmj0(x), ..., Qj,mjmjN(x)}
            },
        }
    ]

prefactor ≡
    DampedRational[c, {p1, ..., pk}, b, x]
```

or  
const

The prefactor in `PositiveMatrixWithPrefactor` is used for constructing bilinear bases and sample scalings. Specifically, if the prefactor is  $\chi(x)$ , the bilinear basis is a set of orthogonal polynomials with respect to measure  $\chi(x)dx$  on the positive real line, and sample scalings are  $\chi(x_k)$ , where the  $x_k$  are sample points. The notebook `SDPB.m` only deals with damped-rational prefactors because these are relevant to the conformal bootstrap. These stand for

$$\text{DampedRational}[c, \{p_1, \dots, p_k\}, b, x] \rightarrow c \frac{b^x}{\prod_{i=1}^k (x - p_i)}. \quad (3.2)$$

We do not use an exponential-times-rational `Mathematica` function directly because the `DampedRational` data structure makes it easier to extract information needed to construct a bilinear basis. The notebook `SDPB.m` makes a choice of sample points that are reasonable for conformal bootstrap applications.

As an example bootstrap application, the included notebook `Bootstrap2dExample.m` computes a single-correlator dimension bound for 2d CFTs with a  $\mathbb{Z}_2$  symmetry, as in [2].

### 3.3 An Example

Let's look at an example. Consider the following problem: maximize  $-y$  such that

$$1 + x^4 + y \left( \frac{x^4}{12} + x^2 \right) \geq 0 \quad \text{for all } x \geq 0 \quad (3.3)$$

This is an PMP with  $1 \times 1$  positive-semidefiniteness constraints. We will arbitrarily choose a prefactor of  $e^{-x} = \text{DampedRational}[1, \{\}, 1/E, x]$ , so that the bilinear basis consists of Laguerre polynomials. The `Mathematica` code for this example is

**Listing 3:** Mathematica input for the example (3.3)

```
Module[
{
  polys = {
    PositiveMatrixWithPrefactor[
      DampedRational[1,{}, 1/E,x],
      {{{1 + x^4, x^4/12 + x^2}}}
    ]
  },
  norm = {1, 0},
  obj = {0, -1}
},
WriteBootstrapSDP["test.xml", SDP[obj, norm, polys]];
];
```

It produces the following XML file

**Listing 4:** XML file `test.xml` produced by listing 3. Decimals are truncated at 12 digits.

```
<sdp>
  <objective><elt>0</elt><elt>-1</elt></objective>
  <polynomialVectorMatrices>
    <polynomialVectorMatrix>
      <rows>1</rows>
      <cols>1</cols>
      <elements>
        <polynomialVector>
          <polynomial>
            <coeff>1</coeff><coeff>0</coeff><coeff>0</coeff>
            <coeff>0</coeff><coeff>1</coeff>
          </polynomial>
          <polynomial>
            <coeff>0</coeff><coeff>0</coeff><coeff>1</coeff>
            <coeff>0</coeff><coeff>0.0833333333333</coeff>
          </polynomial>
        </polynomialVector>
      </elements>
    <samplePoints>
      <elt>0.017496844815</elt><elt>0.157471603340</elt><elt>0.857345395967</elt>
      <elt>2.117118222694</elt><elt>3.936790083523</elt>
    </samplePoints>
    <sampleScalings>
      <elt>0.982655336118</elt><elt>0.854301072560</elt><elt>0.424286902403</elt>
      <elt>0.120378031823</elt><elt>0.019510742190</elt>
    </sampleScalings>
    <bilinearBasis>
      <polynomial><coeff>1</coeff></polynomial>
      <polynomial><coeff>-1</coeff><coeff>1</coeff></polynomial>
      <polynomial><coeff>1</coeff><coeff>-2</coeff><coeff>0.5</coeff></polynomial>
    </bilinearBasis>
  </polynomialVectorMatrix>
</polynomialVectorMatrices>
</sdp>
```

## 4 Internal SDP

To understand the output of SDPB, we need a rough understanding of its internal representation of the above PMP as a semidefinite program (SDP). Much more detail is given in [1]. The PMP (2.2) is translated into a dual pair of SDPs of the following form:

$$\begin{aligned} \mathcal{D} : \quad & \text{maximize} \quad \text{Tr}(CY) + b_0 + b \cdot y \quad \text{over} \quad y \in \mathbb{R}^N, Y \in \mathcal{S}^K, \\ & \text{such that} \quad \text{Tr}(A_*Y) + By = c, \text{ and} \\ & Y \succeq 0. \end{aligned} \tag{4.1}$$

$$\begin{aligned}
\mathcal{P} : \quad & \text{minimize} \quad b_0 + c \cdot x \quad \text{over} \quad x \in \mathbb{R}^P, X \in \mathcal{S}^K, \\
& \text{such that} \quad X = \sum_{p=1}^P A_p x_p - C, \\
& \quad \quad \quad B^T x = b, \\
& \quad \quad \quad X \succeq 0,
\end{aligned} \tag{4.2}$$

where “ $\succeq 0$ ” means “is positive-semidefinite” and

$$\begin{aligned}
c & \in \mathbb{R}^P, \\
B & \in \mathbb{R}^{P \times N}, \\
A_1, \dots, A_P, C & \in \mathcal{S}^K.
\end{aligned} \tag{4.3}$$

Here,  $\mathcal{S}^K$  is the space of  $K \times K$  symmetric real matrices, and  $\text{Tr}(A_* Y)$  denotes the vector  $(\text{Tr}(A_1 Y), \dots, \text{Tr}(A_P Y)) \in \mathbb{R}^P$ . An optimal solution to (4.1) and (4.2) is characterized by  $XY = 0$  and also equality of the primal and dual objective functions  $\text{Tr}(CY) + b_0 + b \cdot y = b_0 + c \cdot x$ .

The residues

$$\begin{aligned}
P & \equiv \sum_i A_i x_i - X - C, \\
p & \equiv b - B^T x, \\
d & \equiv c - \text{Tr}(A_* Y) - B y,
\end{aligned} \tag{4.4}$$

measure the failure of  $x, X, y, Y$  to satisfy their constraints. We say a point  $q = (x, X, y, Y)$  is “primal feasible” or “dual feasible” if the residues are sufficiently small,

$$\begin{aligned}
\text{primal feasible: } \text{primalError} & \equiv \max_{i,j} \{|p_i|, |P_{ij}|\} < \text{primalErrorThreshold}; \\
\text{dual feasible: } \text{dualError} & \equiv \max_i \{|d_i|\} < \text{dualErrorThreshold},
\end{aligned}$$

where  $\text{primalErrorThreshold} \ll 1$  and  $\text{dualErrorThreshold} \ll 1$  are parameters chosen by the user.

An optimal point should be both primal and dual feasible, and have (nearly) equal primal and dual objective values. Specifically, let us define **dualityGap** as the normalized difference between the primal and dual objective functions

$$\begin{aligned}
\text{dualityGap} & \equiv \frac{|\text{primalObjective} - \text{dualObjective}|}{\max\{1, |\text{primalObjective} + \text{dualObjective}|\}}, \\
\text{primalObjective} & \equiv b_0 + c \cdot x, \\
\text{dualObjective} & \equiv \text{Tr}(CY) + b_0 + b \cdot y.
\end{aligned} \tag{4.5}$$

A point is considered “optimal” if

$$\text{dualityGap} < \text{dualityGapThreshold}, \tag{4.6}$$

where  $\text{dualityGapThreshold} \ll 1$  is chosen by the user.



## 5 Output of SDPB

### 5.1 Terminal Output

**Listing 5:** Output of SDPB for the input file in listing 4

```
$ ./build/sdpb -s test/test --noFinalCheckpoint --dualityGapThreshold=1e-10 --procsPerNode=1
SDPB started at 2019-Apr-25 12:23:18
SDP directory   : "test/test"
out file        : "test/test.out"
checkpoint in   : "test/test.ck"
checkpoint out  : "test/test.ck"

Parameters:
maxIterations      = 500
maxRuntime         = 86400
checkpointInterval = 3600
noFinalCheckpoint  = true
findPrimalFeasible = false
findDualFeasible   = false
detectPrimalFeasibleJump = false
detectDualFeasibleJump = false
precision(actual)  = 400(448)
dualityGapThreshold = 1e-10
primalErrorThreshold = 1e-30
dualErrorThreshold = 1e-30
initialMatrixScalePrimal = 1e+20
initialMatrixScaleDual   = 1e+20
feasibleCenteringParameter = 0.1
infeasibleCenteringParameter = 0.3
stepLengthReduction      = 0.7
maxComplementarity       = 1e+100
procsPerNode             = 1
procsGranularity         = 1
verbosity                = 1

Block Grid Mapping
Node   Num Procs      Cost      Block List
=====
0       1           0      {(0,5)}

time  mu    P-obj    D-obj    gap    P-err    p-err    D-err    P-step  D-step  beta
-----
1      0 1.0e+40 +0.00    +0.00    0.00    +1.00e+20 +1.00    +2.88e+20 0.631  0.647  0.300
2      0 5.0e+39 +9.49e+19 -1.64e+20 1.00    +3.69e+19 +0.369   +1.02e+20 0.653  0.639  0.300
3      0 2.5e+39 +1.04e+20 -2.92e+20 1.00    +1.28e+19 +0.128   +3.68e+19 0.660  0.639  0.300
....
119    0 2.4e-09 +1.84    +1.84    3.24e-09 +5.99e-136 +9.64e-137 +4.11e-127 0.777  0.777  0.100
120    0 7.2e-10 +1.84    +1.84    9.73e-10 +2.26e-136 +2.06e-136 +9.14e-128 0.778  0.778  0.100
121    0 2.2e-10 +1.84    +1.84    2.92e-10 +8.56e-136 +3.81e-136 +2.03e-128 0.778  0.778  0.100
-----found primal-dual optimal solution-----

primalObjective = 1.84026576332565631672146583965018699100561508337587536862181886454778342190286804758554418747812364193235558
dualObjective   = 1.8402657630028082077820253928104073320607351655204857599857021008938624665137487589676401100945674339010528
dualityGap      = 8.77177947342566148425099002608861975016831751942152108097889259749697696949146758697502665072347282256893658
primalError     = 7.51089556348181064823326744803610384655868046068280268129841794327987708071831310456672036180194153278256302
dualError       = 4.52140604256445920848680126808710487519284312016881665078606873831191841279523395157194197758282577527944833

Saving solution to      : "test/test.out"
```

The output from running SDPB on the example problem in section 3.3 is in listing 5. The

input, output, and checkpoint files are listed first, followed by various parameters. After each iteration, SDPB prints the following:

**time:** The current solver runtime in seconds.

**mu:** The value of the complementarity  $\text{Tr}(XY)/K$ .

**P-obj:** The primal objective value  $b_0 + c \cdot x$ .

**D-obj:** The dual objective value  $\text{Tr}(CY) + b_0 + b \cdot y$ .

**gap:** The value of `dualityGap`.

**P-err:** The primal error  $\max_{i,j}\{|P_{ij}|\}$ .

**p-err:** The primal error  $\max_i\{|p_i|\}$ .

**D-err:** The dual error  $\max_i\{|d_i|\}$ .

**P-step:** The primal step length  $\alpha_{\mathcal{P}}$  described in [1].

**D-step:** The dual step length  $\alpha_{\mathcal{D}}$  described in [1].

**beta:** The corrector centering parameter  $\beta_c$  described in [1].

**dim:** The dimension of the vector  $y$ .

If an optimal solution exists, the primal and dual error will decrease until the problem becomes primal and dual feasible. Then the primal and dual objective functions start to converge, and the complementarity  $\mu$  decreases until the duality gap becomes smaller than `dualityGapThreshold`.

The terminal output ends with the final values of the primal/dual objectives, primal/dual errors and duality gap.

## 5.2 Termination

The possible termination reasons for SDPB are as follows

**found primal-dual optimal solution**

Found a solution for  $x, X, y, Y$  that is simultaneously primal feasible, dual feasible, and optimal.

**found primal feasible solution**

Found a solution for  $x, X$  that is primal feasible. SDPB will only terminate with this result if the option `--findPrimalFeasible` is specified.

found dual feasible solution

Found a solution for  $y, Y$  that is dual feasible. SDPB will only terminate with this result if the option `--findDualFeasible` is specified.

primal feasible jump detected

A Newton step with primal step length  $\alpha_{\mathcal{P}}$  just occurred, without resulting in a primal feasible solution. (Usually this means one should increase `precision`.)

dual feasible jump detected

A Newton step with dual step length  $\alpha_{\mathcal{D}}$  just occurred, without resulting in a dual feasible solution. (Usually this means one should increase `precision`.)

maxIterations exceeded

SDPB has run for more iterations than specified by the option `--maxIterations`.

maxRuntime exceeded

SDPB has run for longer than specified by the option `--maxRuntime`.

maxComplementarity exceeded

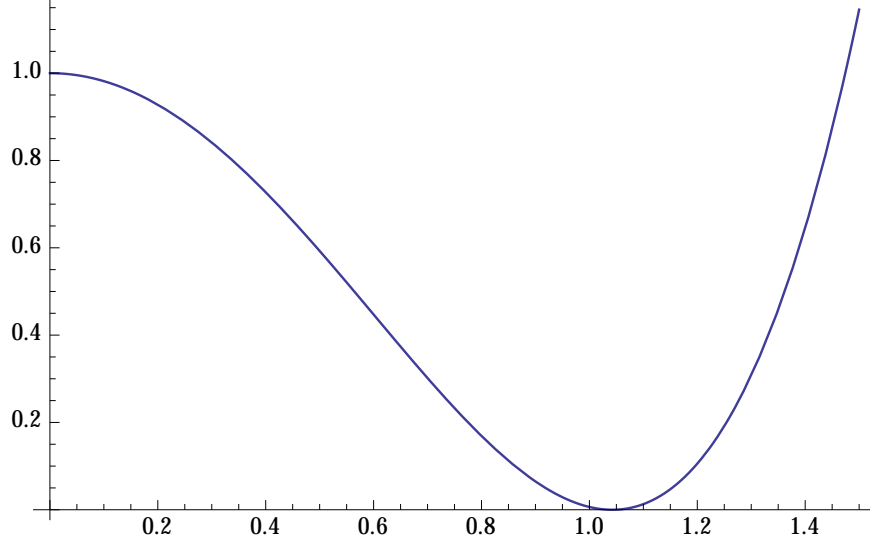
$\mu = \text{Tr}(XY)/\dim(X)$  exceeded the value specified by `--maxComplementarity`. This might indicate that the problem is unbounded and no optimal solution will be found.

When using SDPB to determine primal or dual feasibility, one can specify the options `--findPrimalFeasible` or `--findDualFeasible`. This will cause the solver to terminate immediately once the primal or dual errors are sufficiently small. This often occurs immediately after the primal or dual step lengths become equal to 1. A step length of 1 means that the solver has found a Newton step that exactly solves the primal or dual constraints, while preserving positive-semidefiniteness of  $X, Y$ . Sometimes a step length of 1 does not result in sufficiently small primal/dual errors. This is indicative of numerical instabilities and usually means `precision` should be increased. The options `--detectPrimalFeasibleJump` and `--detectDualFeasibleJump` cause SDPB to terminate if a step length of 1 occurs without resulting in primal/dual feasibility. If desired, one can then restart the solver with a higher value of `precision`.

## 5.3 Output File

**Listing 6:** Contents of the output file `test.out` corresponding to listing 4. Decimal expansions have been truncated for brevity. `Mathematica` uses `*` instead of the character `e` for scientific notation. Thus, the output format is not quite suitable for import into `Mathematica` without modification. This could be changed in future versions.

```
terminateReason = "found primal-dual optimal solution";
primalObjective = 1.84026576332565631672146583965018699100561508337587536862181886454778342190286804758
dualObjective   = 1.84026576300280820778202539281040733206073516552048575998570210089386246651374875896
dualityGap      = 8.77177947342566148425099002608861975016831751942152108097889259749697696949146758697
primalError     = 7.51089556348181064823326744803610384655868046068280268129841794327987708071831310456
dualError       = 4.52140604256445920848680126808710487519284312016881665078606873831191841279523395157
```



**Figure 1:** A plot of  $1 + x^4 + y \left( \frac{x^4}{12} + x^2 \right)$  with  $y = -1.840265763084$  equal to its optimal value. The zero near  $x = 1$  shows that  $-y$  cannot be further increased without violating the positivity constraint.

```
Solver runtime = 0;
y = {-1.84026576300280820778202539281040733206073516552048575998570210089386246651374875896764011000945
x = {0.452353885175998041011792830218205548097237464097848875656015054093843882190446002172039134392076
-0.8034808653211754758869928333243834056120291991531720367492064636467380311200720620972177702329590275
2.46054252571110915662051414230929014103766509692711705565212347175347904344193618052689637926771736782
0.36124016197207358334422532284660609064186500151420664019716333106276411143733554077175461161064397952
-0.0940372163496518283749995049401442257506407003638637274243479190612979952670453230747607793246031524
```

The output file `test.out` corresponding to listing 4 is shown in listing 6. It includes the reason for termination, the final primal/dual objective values, the final duality gap, the final primal/dual errors, the total runtime, and the vectors  $y$  and  $x$ .<sup>1</sup>

The value of  $y$  gives the solution to our optimization problem. The function

$$1 + x^4 + (-1.840265763084) \left( \frac{x^4}{12} + x^2 \right) \quad (5.1)$$

is plotted in figure 1. The zero near  $x = 1$  shows that  $y$  is optimal.

## 5.4 Checkpoints

Every `checkpointInterval`, SDPB saves a new checkpoint in a directory with the `.ck` extension. SDPB also saves a checkpoint after termination, provided the option `--noFinalCheckpoint` is not specified.

<sup>1</sup>To include the matrices  $X, Y$  as well, uncomment the lines `// ofs << "Y = " << Y << ";\n";` and `// ofs << "X = " << X << ";\n";` in the source file `SDPSolverIO.cpp`, and recompile SDPB.

A checkpoint file encodes the values of  $x, X, y, Y$ . If SDPB detects an existing checkpoint file on startup, it will use those values of  $x, X, y, Y$  as initial conditions in the solver. Thus, SDPB can be stopped and started at will without losing progress.

A typical workflow for long-running computations on shared machines is to specify a moderate `checkpointInterval` (e.g. one hour) and a somewhat larger `maxRuntime` (e.g. 12 hours). SDPB will terminate after 12 hours and can then be restarted without losing progress. If SDPB is killed prematurely, then at most 1 hour of progress will be lost. This pattern of restarting gives other users chances to run their processes. It can be sustained indefinitely, allowing extremely long computations.

## 6 Attribution

If you use SDPB in work that results in publication, please cite [1]. Depending on how SDPB is used, the following sources might also be relevant:

- The first use of semidefinite programming in the bootstrap [3].
- The generalization of semidefinite programming methods to arbitrary spacetime dimension [4].
- The generalization of semidefinite programming methods to arbitrary systems of correlation functions [5].

## 7 Acknowledgements

SDPB makes extensive use of the parallel linear algebra library `Elemental` [11], the Boost C++ libraries [9], the `libxml2` library [10], and the multiprecision libraries `GMP` [12], and `MPFR` [13].

SDPB was partially based on the solvers `SDPA` and `SDPA-GMP` [6–8], which were essential sources of inspiration and examples.

Thanks to Filip Kos, David Poland, and Alessandro Vichi for collaboration in developing semidefinite programming methods for the conformal bootstrap and assistance testing SDPB. Thanks to Amir Ali Ahmadi, Hande Benson, Pablo Parrilo, and Robert Vanderbei for advice and discussions about semidefinite programming.

I am supported by DOE grant number DE-SC0009988 and a William D. Loughlin Membership at the Institute for Advanced Study.

## References

- [1] David Simmons-Duffin, “A Semidefinite Program Solver for the Conformal Bootstrap,” [arXiv:1502.02033 \[hep-th\]](#).
- [2] V. S. Rychkov and A. Vichi, “Universal Constraints on Conformal Operator Dimensions,” *Phys. Rev. D* **80**, 045006 (2009) [arXiv:0905.2211 \[hep-th\]](#).
- [3] D. Poland, D. Simmons-Duffin and A. Vichi, “Carving Out the Space of 4D CFTs,” *JHEP* **1205**, 110 (2012) [arXiv:1109.5176 \[hep-th\]](#).
- [4] F. Kos, D. Poland and D. Simmons-Duffin, “Bootstrapping the  $O(N)$  vector models,” *JHEP* **1406**, 091 (2014) [arXiv:1307.6856 \[hep-th\]](#).
- [5] F. Kos, D. Poland and D. Simmons-Duffin, “Bootstrapping Mixed Correlators in the 3D Ising Model,” *JHEP* **1411**, 109 (2014) [arXiv:1406.4858 \[hep-th\]](#).
- [6] M. Yamashita, K. Fujisawa, M. Fukuda, K. Nakata, and M. Nakata, “A high-performance software package for semidefinite programs: SDPA 7,” Research Report B-463, Dept. of Mathematical and Computing Science, Tokyo Institute of Technology, Tokyo, Japan (2010).
- [7] M. Yamashita, K. Fujisawa, and M. Kojima, “Implementation and evaluation of SDPA 6.0 (SemiDefinite Programming Algorithm 6.0),” *Optimization Methods and Software* **18** 491-505 (2003).
- [8] M. Nakata, “A numerical evaluation of highly accurate multiple-precision arithmetic version of semidefinite programming solver: SDPA-GMP, -QD and -DD,” 2010 IEEE International Symposium on Computer-Aided Control System Design (CACSD), 29-34 Sept 2010.
- [9] C++ Standards Committee Library Working Group and other contributors, “BOOST C++ Libraries,” <http://www.boost.org>.
- [10] Gnome Project, Libxml2, <http://www.xmlsoft.org/>
- [11] J. Poulson, B. Marker, R. van de Geijn, J. Hammond, and N. Romero, “Elemental: A new framework for distributed memory dense matrix computations, *ACM Transactions on Mathematical Software*,” *ACM Trans. Math. Softw.* **39** 2 13:1-24 (2013), doi:10.1145/2427023.2427030
- [12] The GNU Multiprecision Library, <https://gmplib.org/>
- [13] The GNU MPFR Library, <https://www.mpfr.org/>