

## SDP for SRFLP

$$\min \quad K - \sum_{i < j} \frac{c_{ij}}{2} \left[ \sum_{k < i} l_k X_{ki,kj} - \sum_{i < k < j} l_k X_{ik,kj} + \sum_{i < k} l_k X_{ik,jk} \right] \quad (1)$$

$$s.t. \quad X_{ij,jk} - X_{ij,ik} - X_{ik,jk} = -1 \quad \text{for all triples } i < j < k \quad (2)$$

$$diag(X) = e \quad (3)$$

$$rank(X) = 1 \quad (4)$$

$$X \succeq 0 \quad (5)$$

The constraints (3) is the equivalent to  $X_{ij,ij} \in \{-1, 1\}$ . The constraint (4) ensures that the matrix  $X$  has rank 1, which is part of the optimality condition for SDP. The constraint (5) ensures that the matrix  $X$  is positive semidefinite.