HDSDP for Optimal Diagonal Pre-conditioning

July 11, 2022

In this report we present the experiments results on HDSDP for the optimal diagonal pre-conditioning problem.

1 Experiment Setup

In this section we introduce the detailed experiment setup for the optimal diagonal-precondition problem.

1.1 Formulation

Given a full-rank matrix $X \in \mathbb{R}^{m \times n}$, the optimal pre-conditioning problem solves the SDP instance

$$\begin{array}{ccc} \max & \tau \\ \text{subject to} & D \preceq M \\ \tau M - D \preceq 0, \end{array}$$

where $M = X^{\top}X \in \mathbb{S}_{+}^{n \times n}$ and $D^{1/2}$ is applied as the pre-conditioner.

1.2 Datasets and Processing

To verify the effect of the optimal diagonal preconditioner, we test the algorithm on a extensively large collection of matrices. Currently there are threes sources for our test.

ullet Tim Davis SuiteSparse Dataset (Ready)

https://sparse.tamu.edu

In this dataset we are for now testing matrices X with $n \leq 1000$.

• LIBSVM Regression (Ready)

 $https://www.csie.ntu.edu.tw/^{\sim} cjlin/libsvmtools/datasets/regression.html$

We take the regression $(\|X\beta - y\|^2)$ datasets from LIBSVM.

 $\bullet \quad \hbox{OPENML Machine Learning Regression} \ (\operatorname{Preparing})$

https://www.openml.org/search?type = data

Still in preparation

and without loss of generality, we choose the matrices whose condition number $\leq 10^8$ and if a matrix does not meet the condition, we add diagonal perturbation $M \leftarrow M + \varepsilon I$ till $\kappa(M) \leq 10^8$.

1.3 Experiment Environment

All the experiments in the report are carried out on Mac Mini with Apple Silicon and 16 GB memory.

1.4 Solver and Configuration

We adopt the HDSDP solver to solve the optimal diagonal-preconditioning problem. To enhance the performance, we let the solve start from $(\tau, d) = (-10^{\alpha}, 0)$ for some $\alpha \ge 1$.

1.5 Evaluation

For each matrix X, we report the following statistics

• $\kappa(M)$ (Marked by Cbef)

Condition number of ${\cal M}$

• $\kappa(D^{-1/2}MD^{-1/2})$ (Marked by CAft)

 ${\bf Condition\ number\ after\ the\ optimal\ diagonal-preconditioning}$

• rdc(M) (Marked by Reduce)

The relative reduction in condition number by $\mathrm{rdc}(M) = 1 - \frac{\kappa(D^{-1/2}MD^{-1/2})}{\kappa(M)}$

e.g., if rdc(M) = 0.99, then pre-conditioning reduces the condition number by 99%.

Remark 1. For some problems HDSDP fails and in this case rdc(M) may be less than 0. We drop these cases from the results presented below.

A Suite-sparse Benchmark

Index	Mat	Size	Cbef	Caft	Reduce	Index	Mat	Size	Cbef	Caft	Reduce
1	abb313	176	3.719000e+07	3.146000e+07	0.154092	81	plskz362	362	7.743000e+05	6.933000e+05	0.104524
2	ash219	85	9.150000e+00	4.194000e+00	0.541579	82	pores_1	30	2.774000e+07	4.481000e+06	0.838435
3	ash292	292	4.188000e+07	6.040000e+06	0.855788	83	$\frac{\text{porcs}_{\perp}}{\text{str}_{\perp}0}$	363	7.511000e+04	1.470000e+04	0.804285
4	ash331	104	9.588000e+00	3.668000e+00	0.617469	84	str_200	363	$1.371000\mathrm{e}{+07}$	4.065000e+05	0.970347
5	ash608	188	$1.138000\mathrm{e}{+01}$	$3.861000\mathrm{e}{+00}$	0.660595	85	str_400	363	$1.912000\mathrm{e}{+07}$	$5.322000\mathrm{e}{+06}$	0.721693
6	ash85	85	$2.151000\mathrm{e}{+05}$	$1.283000\mathrm{e}{+05}$	0.403496	86	str_600	363	$1.184000\mathrm{e}{+07}$	$4.537000\mathrm{e}{+05}$	0.961681
7	ash958	292	$1.025000\mathrm{e}{+01}$	$4.757000\mathrm{e}{+00}$	0.535855	87	west0067	67	$1.696000\mathrm{e}{+04}$	$5.903000\mathrm{e}{+03}$	0.651885
8	bcspwr01	39	2.756000e+03	2.164000e+03	0.214776	88	west0132	132	4.772000e+07	4.199000e+02	0.999991
9	bcspwr02	49	1.856000e+07	6.563000e+06	0.646473	89	west0167	167	4.772000e+07	8.476000e+02	0.999982
$\begin{array}{c} 10 \\ 11 \end{array}$	bcspwr04	$\frac{118}{274}$	$2.514000\mathrm{e}{+05} \ 2.558000\mathrm{e}{+07}$	$\begin{array}{c} 1.137000\mathrm{e}{+05} \\ 6.589000\mathrm{e}{+06} \end{array}$	0.547642 0.742365	90 91	west0381 west0479	$\frac{381}{479}$	$2.245000\mathrm{e}{+07} \ 4.737000\mathrm{e}{+07}$	2.068000e+02 1.252000e+03	0.999991 0.999974
12	bcspwr04 bcspwr05	443	2.681000e+07	1.200000e+07	0.742365 0.552557	91	west0479 west0497	479	5.540000e+07	2.286000e+03	0.999974 0.999959
13	bcspw103	66	1.871000e+07	2.973000e+06	0.841086	93	will199	199	1.926000e+07	1.085000e+07	0.333333 0.436279
14	bcsstk05	153	$2.982000\mathrm{e}{+07}$	1.672000e+06	0.943950	94	will57	57	3.781000e+07	2.533000e+07	0.330104
15	bcsstk06	420	$2.109000\mathrm{e}{+07}$	1.593000e+04		95	wm1	277	$2.135000\mathrm{e}{+07}$	7.922000e+03	0.999629
16	bcsstk07	420	$2.109000\mathrm{e}{+07}$	$1.593000\mathrm{e}{+04}$	0.999245	96	m wm2	260	$1.244000\mathrm{e}{+07}$	$8.332000\mathrm{e}{+05}$	0.933019
17	bcsstk22	138	$6.194000\mathrm{e}{+07}$	$5.012000\mathrm{e}{+05}$	0.991909	97	m wm3	260	$9.514000\mathrm{e}{+06}$	$9.065000\mathrm{e}{+05}$	0.904718
18	bcsstm01	48	$7.782000\mathrm{e}{+07}$	1.0000000e+00	1.000000	98	bfwa398	398	$8.959000\mathrm{e}{+06}$	$1.682000\mathrm{e}{+06}$	0.812196
19	bcsstm02	66	7.660000e + 01	1.000000e+00	0.986945	99	bfwa62	62	$3.059000\mathrm{e}{+05}$	5.152000e + 04	0.831580
20	bcsstm03	112	5.569000e+07	1.000000e+00	1.000000	100	bfwb398	398	4.465000e+02	1.565000e+02	0.649453
21	bcsstm04	132	2.987000e+04	1.000000e+00	0.999967	101	bfwb62	62	2.958000e+02	2.676000e+01	0.909552
$\begin{array}{c} 22 \\ 23 \end{array}$	$\frac{bcsstm05}{bcsstm06}$	$153 \\ 420$	$\begin{array}{c} 1.612000\mathrm{e}{+02} \\ 5.512000\mathrm{e}{+07} \end{array}$	${1.000000\mathrm{e}{+00}\atop 1.000000\mathrm{e}{+00}}$	0.993798 1.000000	$102 \\ 103$	$\begin{array}{c} \text{bwm200} \\ \text{ck104} \end{array}$	$\frac{200}{104}$	5.820000e+06 2.987000e+07	3.290000e+06 1.143000e+06	$0.434761 \\ 0.961728$
$\frac{23}{24}$	bcsstm00	420	$4.456000\mathrm{e}{+07}$	4.1360000e+04	0.999072	$103 \\ 104$	ck400	400	3.284000e+07	1.001000e+06	0.961728 0.969527
$\frac{24}{25}$	bcsstm07	138	8.860000e+05	1.000000e+00	0.9999999	$104 \\ 105$	lop163	163	1.281000e+06	5.703000e+05	0.909327 0.554680
26	can 144	144	2.443000e+07	2.256000e+07	0.076367	106	mhda416	416	$2.466000\mathrm{e}{+07}$	3.819000e+05	0.984513
27	can_161	161	4.940000e+04	3.960000e+04	0.198256	107	mhdb416	416	4.824000e+06	$5.071000\mathrm{e}{+01}$	0.999989
28	can_187	187	$7.056000\mathrm{e}{+07}$	$3.191000\mathrm{e}{+07}$	0.547706	108	odepa400	400	$2.504000\mathrm{e}{+07}$	$1.593000\mathrm{e}{+07}$	0.363637
29	$\operatorname{can}_{-229}^{-}$	229	$1.891000\mathrm{e}{+07}$	$1.604000\mathrm{e}{+07}$	0.151527	109	odepb400	400	$1.000000\mathrm{e}{+00}$	$1.000000\mathrm{e}{+00}$	0.000000
30	can_{24}	24	$6.046000\mathrm{e}{+03}$	4.025000e+03		110	olm100	100	4.480000e+07	3.092000e+07	0.309857
31	$\operatorname{can}_{-256}$	256	$7.565000\mathrm{e}{+06}$	3.686000e+06	0.512763	111	olm500	500	$3.185000\mathrm{e}{+07}$	$3.146000\mathrm{e}{+07}$	0.012234
32	$\frac{\text{can}}{200}$	268	2.091000e+07	8.414000e+06	0.597536	112	pde225	225	1.526000e+03	9.913000e+02	0.350364
$\frac{33}{34}$	$\frac{\text{can}}{292}$	292 445	3.699000e+07	2.342000e+07	0.366954 0.663895	$\begin{array}{c} 113 \\ 114 \end{array}$	rbsa480 rbsb480	480 480	$5.333000\mathrm{e}{+06} \ 1.038000\mathrm{e}{+07}$	7.129000e+05 2.140000e+06	0.866327 0.793806
$\frac{34}{35}$	$ \begin{array}{cc} \operatorname{can}_{-445} \\ \operatorname{can}_{-61} \end{array} $	61	$4.006000\mathrm{e}{+07} \ 2.996000\mathrm{e}{+07}$	$1.346000\mathrm{e}{+07} \ 1.355000\mathrm{e}{+07}$	0.663895 0.547665	$114 \\ 115$	rw136	136	1.038000e + 07 1.302000e + 06	5.420000e+05	0.793800 0.583550
36	$ \begin{array}{ccc} can & 62 \end{array} $	62	3.646000e+05	2.100000e+05	0.423995	116	rw496	496	$1.315000\mathrm{e}{+06}$	8.306000e+05	0.368444
37	$\frac{\text{can}_{-32}}{\text{can}_{-73}}$	73	$1.270000\mathrm{e}{+03}$	1.053000e+03		117	tub100	100	$4.427000\mathrm{e}{+07}$	4.254000e+07	0.039051
38	can^-96	96	$2.104000\mathrm{e}{+04}$	$1.733000\mathrm{e}{+04}$	0.176483	118	cavity01	317	$3.947000\mathrm{e}{+07}$	$6.467000\mathrm{e}\!+\!04$	0.998361
39	$\overline{\text{curtis}54}$	54	$4.522000\mathrm{e}{+07}$	$1.366000\mathrm{e}{+07}$	0.697928	119	cavity02	317	$1.823000\mathrm{e}{+07}$		0.997946
40	dwt_162	162	$2.204000\mathrm{e}{+07}$	$1.579000\mathrm{e}{+07}$		120	cavity03	317	$1.709000\mathrm{e}{+07}$	$5.320000\mathrm{e}\!+\!04$	0.996887
41	dwt_193	193	$1.310000\mathrm{e}{+07}$	$1.037000\mathrm{e}{+07}$		121	cavity04	317		9.305000e + 04	
42	$\frac{\text{dwt}}{198}$	198	3.397000e+07	1.963000e+07		122	ex1	216	$1.695000\mathrm{e}{+04}$		0.995556
43	$\frac{\text{dwt}}{209}$	209	5.449000e+07	9.330000e+06		123	ex5	27		3.443000e+07	0.004130
$\frac{44}{45}$	$\frac{\mathrm{dwt}}{\mathrm{dwt}} \frac{221}{234}$	$\frac{221}{234}$	$3.381000\mathrm{e}{+07} \ 1.042000\mathrm{e}{+05}$	$\substack{1.101000\mathrm{e}+07\\4.006000\mathrm{e}+04}$		$124 \\ 125$	$egin{array}{c} m b1_ss \ m d_dyn \end{array}$	7 87	3.896000e+04	7.115000e+01 2.718000e+07	0.998174 0.449806
46	$\frac{\mathrm{dwt}}{\mathrm{dwt}}$ 245	$\frac{234}{245}$	3.634000e+07	1.218000e+07		$\frac{125}{126}$	$\begin{array}{c} d_{-}dyn \\ d dyn1 \end{array}$	87		2.718000e+07 2.324000e+07	0.388401
47	$\frac{\mathrm{dwt}}{\mathrm{dwt}}$ 307	307	2.499000e+07	2.276000e+07		127	$\frac{\mathrm{d}_{\mathrm{d}}\mathrm{d}\mathrm{ss}}{\mathrm{d}}$	53		3.611000e+07	0.524657
48	$\frac{\mathrm{dwt}}{\mathrm{dwt}}$ 310	310	1.069000e+07	5.251000e+06		128	lp adlittle	138	$2.077000\mathrm{e}{+07}$		0.048207
49	dwt 346	346	$4.967000\mathrm{e}{+07}$	$4.011000\mathrm{e}{+06}$	0.919252	129	lp afiro	51	$2.299000\mathrm{e}{+07}$	$1.711000\mathrm{e}{+07}$	0.255975
50	$\operatorname{dwt} _{-361}^{-}$	361	$3.879000\mathrm{e}{+07}$	$2.166000\mathrm{e}{+07}$	0.441465	130	lp_bandm	472	$1.055000\mathrm{e}{+07}$	$4.584000\mathrm{e}{+06}$	0.565650
51	dwt_419	419	$2.180000\mathrm{e}{+07}$	$1.431000\mathrm{e}{+07}$		131	$lp_beaconfd$	295	$8.045000\mathrm{e}{+06}$	$5.414000\mathrm{e}{+06}$	0.327030
52	dwt_492	492	$3.047000\mathrm{e}{+07}$	$1.301000\mathrm{e}{+07}$		132	lp_blend	114	$1.085000\mathrm{e}{+07}$		0.751234
53	$\frac{\mathrm{dwt}}{59}$	59	1.395000e+04	8.580000e+03		133	lp_bore3d	334	5.691000e+06		0.702497
54	$\frac{\text{dwt}}{66}$	66	2.234000e+04	1.530000e+04		134	lp_brandy	303	1.268000e+07		0.800858
$\frac{55}{56}$	$\frac{\mathrm{dwt}}{\mathrm{dwt}}$	72 87	${1.220000\mathrm{e}{+07}\atop 1.024000\mathrm{e}{+04}}$	5.763000e+06 5.077000e+03		135 136	$ m lp_capri$ $ m lp\ e226$	$482 \\ 472$		3.544000e+06 2.876000e+06	
57	$\frac{\mathrm{dwt}_{87}}{\mathrm{gent}113}$	113	3.203000e+07	8.757000e+06		$130 \\ 137$	lp_e226 lp_israel	316	2.213000e+06		0.617431 0.303837
58	gre_115	115	2.467000e+03	$1.835000\mathrm{e}{+03}$		$137 \\ 138$	lp kb2	68	2.213000e+07 2.378000e+07		0.333936
59	gre_185	185	1.230000e+06	9.805000e+05		139	lp_lotfi	366	3.1010000e+06		0.524448
60	gre_216a	216	$1.061000\mathrm{e}{+04}$	$9.002000\mathrm{e}{+03}$		140	lp_recipe	204		9.999000e+06	0.576179
61	gre_343	343	$1.254000\mathrm{e}{+04}$	$9.442000\mathrm{e}{+03}$		141	lp_sc105	163	$1.681000\mathrm{e}{+07}$	$1.418000\mathrm{e}{+07}$	
62	hor_131	434	$4.365000\mathrm{e}{+05}$	$8.362000\mathrm{e}{+04}$		142	lp_sc205	317	$1.682000\mathrm{e}{+07}$		I
63	ibm32	32	$1.633000\mathrm{e}{+05}$	8.383000e+04		143	lp_sc50a	78		1.390000e+07	
64	illc1033	320	4.540000e+06	2.175000e+06		144	lp_sc50b	78	1.505000e+07		0.184765
65	impcol_a	207	2.233000e+07	1.613000e+07		145	lp_scagr7	185	1.053000e+07	1.761000e+06	0.832777
$\frac{66}{67}$	impcol_b impcol_c	59 137	3.727000e+07 4.736000e+07	$\begin{array}{c} 1.754000\mathrm{e}{+06} \\ 3.128000\mathrm{e}{+04} \end{array}$		$146 \\ 147$	lp_scorpion lp_share1b	$\frac{466}{253}$	$7.188000\mathrm{e}{+06} \ 1.991000\mathrm{e}{+07}$	5.136000e+06 1.298000e+07	I
68	impcol_c impcol_d	$\frac{137}{425}$	4.736000e+07 4.250000e+06	4.157000e+05		$\frac{147}{148}$	lp_share2b	$\frac{253}{162}$	1.991000e+07 2.101000e+07		0.348287 0.371176
69	impcol_d impcol_e	$\frac{425}{225}$	2.384000e+07	2.028000e+01	0.902187 0.999999	$140 \\ 149$	lp_stare25	165	1.460000e+07		0.371170 0.339626
70	jgl009	9	3.723000e+07	2.892000e+07		150	lp_vtp_base	346		6.588000e+04	0.997720
71	$lshp_265$	265	1.927000e+06	1.145000e+06		151	lpi_bgprtr	40	2.497000e+07		0.973943
72	lshp_406	406	$1.230000\mathrm{e}{+06}$	$9.028000\mathrm{e}{+05}$		152	lpi_box1	261	$3.616000\mathrm{e}{+07}$		0.416908
73	$lund_b$	147	$4.977000\mathrm{e}{+07}$	$9.277000\mathrm{e}{+04}$		153	lpi_cplex2	378		8.448000e + 06	
74	mbeacxc	496	$2.857000\mathrm{e}{+06}$	$2.172000\mathrm{e}{+06}$		154	lpi_ex72a	215	$8.578000\mathrm{e}{+06}$		0.304744
75 76	mbeaflw	496	5.820000e+06	1.068000e+05		155	lpi_ex73a	211	· ·	5.968000e+06	0.304278
76 77	mbeause	496	7.052000e+06	1.249000e+05		156	lpi_forest6	131	7.137000e+06	7.003000e+06	
77	nnc261	261	1.652000e+07	3.333000e+06	0.798272	157	lpi_galenet	14	5.895000e+06	5.324000e+06	0.096880
$78 \\ 79$	$ \begin{array}{c} \text{nos}4\\ \text{nos}5 \end{array} $	100 468	$\substack{2.492000\text{e}+06\\2.975000\text{e}+07}$	$\begin{array}{c} 1.096000\mathrm{e}{+06} \\ 1.447000\mathrm{e}{+06} \end{array}$	0.559997 0.951367	$\frac{158}{159}$	lpi_itest2 lpi_itest6	13 17	$1.786000\mathrm{e}{+07} \\ 1.124000\mathrm{e}{+07}$	5.946000e+06 6.547000e+06	0.667043 0.417575
80	$ \begin{array}{c} \text{nos}_{5} \\ \text{plat362} \end{array} $	362	5.995000e+05	5.944000e+05		$\frac{159}{160}$	lpi_itesto	108	1.124000e+07 1.431000e+07		
50	pracouz	504	2.220000e±00	2.0.140006409	0.000000	100	1h1 vieili1	100	1.1010006707	2.0000000€⊤00	0.10000

 ${\bf Table~1.~Suites parse~Matrix~Collection}$

	Index	Mat	Size	Cbef	Caft	Reduce	Index	Mat	Size	Cbef	Caft	Reduce
196											5.380000e+05	0.965319
												0.959761
194											4.908000e+05	0.969878
166											$2.832000\mathrm{e}{+05}$	0.990395
167	165	lp_nug05	225	$9.453000\mathrm{e}{+06}$	$9.445000\mathrm{e}{+06}$	0.000832	245	$\mathrm{GD00}_{-\mathrm{a}}$	352	$2.508000\mathrm{e}{+07}$	3.0000000e+06	0.880374
108	166	$\rm lp_nug06$	486	$5.863000\mathrm{e}{+06}$	$5.862000\mathrm{e}{+06}$	0.000082	246	$\mathrm{GD}01_a$	311	$1.366000\mathrm{e}{+07}$	$3.107000\mathrm{e}{+06}$	0.772548
meshled 48 2756000e-01 1.590000e-10 0.455603 249 GDU2 b 83 335000e-07 7.171000e-17 7.550000e-17 7.550000e-17 7.55000e-17 7.55000		utm300	300	$5.520000\mathrm{e}{+06}$							3.2000000e+06	0.424463
											$1.630000\mathrm{e}{+07}$	0.257784
											7.171000e+06	0.788756
173												0.575957
174										· ·		0.530236
175												0.192322
176												0.491426 0.946239
176								_		·		0.940239 0.306075
177					The state of the s			_		· ·		0.000000
178		•									1.431000e+07	0.090610
179		_			The state of the s			_			$8.795000\mathrm{e}{+05}$	0.971436
181		_	9		The state of the s			_	121	· ·	3.000000e+06	0.630570
183		_	37	$2.377000\mathrm{e}{+02}$	$1.446000\mathrm{e}{+02}$	0.391509	260	_			$8.000000\mathrm{e}{+06}$	0.111111
184	181	cage 6	93	$1.305000\mathrm{e}{+02}$	$5.598000\mathrm{e}{+01}$	0.571133	261	$\mathrm{GD99}_{\mathrm{b}}^{\mathrm{-}}\mathrm{b}$	64	$1.586000\mathrm{e}{+07}$	$1.582000\mathrm{e}{+07}$	0.002693
184	182	cage7	340	$1.709000\mathrm{e}{+02}$	$7.342000\mathrm{e}{+01}$	0.570302			105	$7.112000\mathrm{e}{+06}$	$5.978000\mathrm{e}{+06}$	0.159504
185		1		· ·	The state of the s						$3.664000\mathrm{e}{+01}$	0.999999
186				· ·						· ·	$2.532000\mathrm{e}{+02}$	0.999994
187				· ·							1.965000e+06	0.931590
188								_				0.892675
1880												$0.941830 \\ 0.113784$
191				· ·				_		· ·		$0.113784 \\ 0.132287$
191												0.132287 0.125874
192 oscil_doop_14 340 5.827000e+07 5.82000e+07 0.001128 273 Tina_DisCos 11 2.921000e+07 1.267000e+07 1.26700e+07 1.2											$4.445000\mathrm{e}{+06}$	0.646435
1913 oscil_dcop_15 430 5.827000e+07 5.820000e+07 0.001128 273 Tina_DisCal 11 2.70700e+07 1.275700e+07				· ·						· ·	$2.427000\mathrm{e}{+02}$	0.380019
194				· ·						· ·	$2.018000\mathrm{e}{+02}$	0.999991
197			430	$5.827000\mathrm{e}{+07}$	5.820000e + 07	0.001128			11	$2.707000\mathrm{e}{+07}$	$1.267000\mathrm{e}{+07}$	0.532024
197	195	$oscil_dcop_17$	430	$5.827000\mathrm{e}{+07}$	$5.820000\mathrm{e}{+07}$	0.001128	275	$\overline{\mathrm{USAir}}$ 97	332	$8.933000\mathrm{e}{+06}$	$3.113000\mathrm{e}{+05}$	0.965153
198	196		430	$5.827000\mathrm{e}{+07}$	$5.820000\mathrm{e}{+07}$	0.001128	276	WorldCities	100	$4.356000\mathrm{e}{+03}$	$1.020000\mathrm{e}{+03}$	0.765829
190	197				$5.820000\mathrm{e}{+07}$	0.001128			200	$1.191000\mathrm{e}{+05}$	$6.547000\mathrm{e}{+04}$	0.450363
200										· ·	$1.357000\mathrm{e}{+04}$	0.228670
201												
202												
233												
204												0.992764 0.009127
205												0.009127 0.135843
206												0.009334
207												0.010914
208									_			0.177139
210												0.908088
211	209		430			0.001128	289		142	$2.064000\mathrm{e}{+07}$	$8.385000\mathrm{e}{+05}$	0.959375
212	210	$oscil_dcop_35$	430	$5.827000\mathrm{e}{+07}$	$5.820000\mathrm{e}{+07}$	0.001128	290		261	$4.901000\mathrm{e}{+07}$	$2.200000\mathrm{e}{+05}$	
213												0.365176
214												0.488638
215												0.002058
216 oscil_dcop_42 430 5.827000e+07 5.820000e+07 0.001128 296 bibd_15_3 455 1.300000e+07 1.300000e+07 217 oscil_dcop_43 430 5.827000e+07 5.820000e+07 0.001128 297 CAG_mat364 364 6.786000e+06 1.797000e+ 218 oscil_dcop_45 430 5.827000e+07 5.820000e+07 0.001128 298 CAG_mat72 72 1.212000e+07 1.897000e+07 219 oscil_dcop_46 430 5.827000e+07 5.820000e+07 0.001128 300 TF11 236 2.087000e+07 1.930000e+07 220 oscil_dcop_48 430 5.827000e+07 5.820000e+07 0.001128 301 IG5-6 77 1.221000e+07 4.284000e+07 221 oscil_dcop_51 430 5.827000e+07 5.820000e+07 0.001128 302 IG5-7 150 6.98900e+06 1.383000e+07 224 oscil_dcop_52 430 5.827000e+07 5.820000e+07 0.001128 304 GL6_D_6												0.000000
217												0.000000
218												0.000000 0.735207
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$											1.797000e+00 1.897000e+06	0.733207 0.843493
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$											2.211000e+07	0.843493 0.143588
$\begin{array}{cccccccccccccccccccccccccccccccccccc$											$1.930000\mathrm{e}{+07}$	0.075111
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$												0.649147
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	222		430	$5.827000\mathrm{e}{+07}$	$5.820000\mathrm{e}{+07}$	0.001128	302	IG5-7	150	$6.989000\mathrm{e}{+06}$	$1.813000\mathrm{e}{+06}$	0.740603
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	223	$oscil_dcop_51$	430	$5.827000\mathrm{e}{+07}$	$5.820000\mathrm{e}{+07}$	0.001128	303	IG5-8	292	$7.668000\mathrm{e}{+06}$	$7.368000\mathrm{e}{+05}$	0.903910
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	224		430	$5.827000\mathrm{e}{+07}$			304	$\mathrm{GL6}_{-}\mathrm{D}_{-}6$	201		$1.748000\mathrm{e}{+05}$	0.989642
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		$oscil_dcop_53$							470			
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$												0.098214
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$												0.454839
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												0.855245
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												0.989300
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												0.045855
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$												$0.147110 \\ 0.000000$
		-										0.000000
											1.2000000e+07 1.200000e+07	0.000000
											1.000000e+00 1.000000e+00	0.999999
236 robot 120 4.407000e+07 1.020000e+04 0.999769 316 Trec4 3 1.332000e+07 3.491000e+												
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$												0.032668
											$3.037000\mathrm{e}{+07}$	0.173730
		Cities									$1.298000\mathrm{e}{+07}$	0.002424
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$	240	divorce	9	3.760000e+02	1.794000e + 02	0.522869	320	Trec8	84	$8.417000\mathrm{e}{+06}$	7.976000e+06	0.052324

 ${\bf Table~2.~Suites parse~Matrix~Collection}$

Idx	Mat	Size	Cbef	Caft	Reduce
321	Trec10	478	$2.717000\mathrm{e}{+06}$	$2.704000\mathrm{e}{+06}$	0.005090
322	$cat_ears_2_1$	85	$1.174000\mathrm{e}{+07}$	$1.104000\mathrm{e}{+07}$	0.059091
323	$cat_ears_3_1$	181	$1.238000\mathrm{e}{+07}$	$1.142000\mathrm{e}{+07}$	0.077634
324	$cat_ears_4_1$	313	$1.264000\mathrm{e}{+07}$	$1.159000\mathrm{e}{+07}$	0.082703
325	flower $4 - 1$	129	1.245000e+07	1.222000e+07	0.018632
326	flower_5_1	201	1.235000e+07	1.178000e+07	0.045937
$\frac{327}{328}$	$\begin{array}{c} \text{flower}_7_1 \\ \text{wheel}_3_1 \end{array}$	$\frac{393}{25}$	$1.232000\mathrm{e}{+07} \\ 1.104000\mathrm{e}{+07}$	$1.178000\mathrm{e}{+07} \\ 1.100000\mathrm{e}{+07}$	0.043444 0.003901
329	wheel 3 1	41	1.135000e+07 1.135000e+07	1.1260000e+07 1.126000e+07	0.003901 0.008292
330	wheel_5_1	61	$1.133000e \pm 07$ $1.203000e \pm 07$	1.120000e+07 1.158000e+07	0.036723
331	wheel 6 1	85	1.283000e+07	1.200000e+07	0.065284
332	wheel $7 \frac{1}{7}$	113	$1.373000\mathrm{e}{+07}$	$1.216000\mathrm{e}{+07}$	0.114714
333	$ m rel \overline{3}^-$	5	3.600000e + 07	$3.200000\mathrm{e}{+07}$	0.111110
334	rel4	12	$2.788000\mathrm{e}{+07}$	$2.434000\mathrm{e}{+07}$	0.126844
335	rel5	35	$2.673000\mathrm{e}{+07}$	$2.127000\mathrm{e}{+07}$	0.204316
336	rel6	157	$1.657000\mathrm{e}{+07}$	1.300000e+07	0.215519
337	relat3	5	4.800000e+07	4.267000e+07	0.110944
338 339	$ m relat4 \\ m relat5$	$\frac{12}{35}$	$\substack{3.616000\mathrm{e}+07\\2.125000\mathrm{e}+07}$	3.277000e+07 1.906000e+07	0.093784 0.103153
340	relat6	157	1.114000e+07	8.926000e+06	0.103133 0.199069
341	D_5	115	1.812000e+07 1.812000e+07	2.917000e+06	0.133003 0.839033
342	D^{-6}	435	$1.688000\mathrm{e}{+07}$	$2.862000\mathrm{e}{+05}$	0.983046
343	D 11	461	$2.952000\mathrm{e}{+06}$	$2.897000\mathrm{e}{+06}$	0.018640
344	08blocks	300	$2.749000\mathrm{e}{+07}$	$5.771000\mathrm{e}{+05}$	0.979006
345	abtaha2	331	$1.493000\mathrm{e}{+02}$	$1.038000\mathrm{e}{+02}$	0.304608
346	abtaha1	209	$1.495000\mathrm{e}{+02}$	$6.776000\mathrm{e}{+01}$	0.546865
347	${ m Trefethen} _20{ m b}$	19	$9.212000\mathrm{e}{+02}$	$8.697000\mathrm{e}{+00}$	0.990559
348	Trefethen_20	20	3.980000e+03	$2.859000\mathrm{e}{+01}$	0.992817
349	Trefethen_150	150	5.928000e+05	$3.893000\mathrm{e}{+01}$	0.999934
$\frac{350}{351}$	Trefethen_200b	199 200	2.723000e+05	1.102000e+01	0.999960
$351 \\ 352$	$egin{array}{c} { m Trefethen}_200 \ { m Trefethen} & 300 \end{array}$	300	$\substack{1.190000\mathrm{e}+06\\3.142000\mathrm{e}+06}$	3.893000e+01 4.213000e+01	0.999967 0.999987
353	Trefethen 500	500	$1.015000\mathrm{e}{+07}$	4.213000e+01 4.213000e+01	0.999996
354	ww_36_pmec_36	66	2.185000e+07	6.710000e+06	0.692865
355	adjnoun	112	$1.729000\mathrm{e}{+07}$	$8.143000\mathrm{e}{+05}$	0.952909
356	celegansneural	297	$8.250000\mathrm{e}{+06}$	$1.025000\mathrm{e}{+05}$	0.987573
357	dolphins	62	$5.175000\mathrm{e}{+07}$	$2.005000\mathrm{e}{+06}$	0.961257
358	football	35	$2.949000\mathrm{e}{+07}$	$2.832000\mathrm{e}{+05}$	0.990395
359	karate	34	$2.262000\mathrm{e}{+07}$	$9.819000\mathrm{e}{+06}$	0.565847
360	lesmis	77	$1.639000\mathrm{e}{+07}$	$1.024000\mathrm{e}{+05}$	0.993754
$\frac{361}{362}$	m polbooks $ m jazz$	$105 \\ 198$	5.187000e+05 9.052000e+06	$1.738000\mathrm{e}{+05} \\ 4.181000\mathrm{e}{+06}$	0.664881 0.538160
363	celegans_metabolic	453	6.408000e+06	$1.284000\mathrm{e}{+05}$	0.979966
364	grid1	252	1.534000e+07	7.319000e+06	0.579900 0.522949
365	grid1_dual	224	$1.519000\mathrm{e}{+07}$	$1.393000\mathrm{e}{+07}$	0.082991
366	chesapeake	39	$4.405000\mathrm{e}{+07}$	$5.447000\mathrm{e}{+06}$	0.876353
367	cz148	148	$6.113000\mathrm{e}{+06}$	$5.732000\mathrm{e}{+06}$	0.062333
368	cz308	308	$5.391000\mathrm{e}{+07}$	$5.058000\mathrm{e}{+07}$	0.061743
369	${\rm hangGlider}_1$	360	$2.570000\mathrm{e}{+07}$	$8.973000\mathrm{e}{+02}$	0.999965
370	orbitRaising_1	442	1.881000e+07	9.431000e+03	0.999499
371	spaceStation_1	99	4.896000e+07	2.515000e+06	0.948639
372 373	spaceStation_2	329	1.259000e+07	4.514000e+06	0.641467
$\frac{373}{374}$	spaceStation_3 tumorAntiAngiogenesis_1	$\frac{467}{205}$	$1.721000\mathrm{e}{+07} \ 8.470000\mathrm{e}{+06}$	7.925000e+06 8.110000e+04	$\begin{array}{c} 0.539570 \\ 0.990425 \end{array}$
375	tumorAntiAngiogenesis_1 tumorAntiAngiogenesis_2	$\frac{205}{305}$	3.091000e+07	2.387000e+00	1.000000
376	mycielskian2	2	1.000000e+00	1.000000e+00	0.000000
377	mycielskian4	11	9.391000e+01	8.476000e+01	0.097455
378	mycielskian5	23	$7.641000\mathrm{e}{+02}$	$6.110000\mathrm{e}{+02}$	0.200423
379	mycielskian6	47	$5.863000\mathrm{e}{+03}$	$4.139000\mathrm{e}{+03}$	0.293979
380	mycielskian7	95	$4.337000\mathrm{e}{+04}$	$2.700000\mathrm{e}{+04}$	0.377367
381	mycielskian8	191	3.132000e+05	1.727000e+05	0.448534
382	mycielskian9	383	2.227000e+06	1.072000e+06	0.518610
383	breasttissue_10NN	106	4.147000e+05	4.605000e+04	0.888958
$\frac{384}{385}$	$\begin{array}{c} \operatorname{dermatology}_5\mathrm{NN} \\ \operatorname{Ecoli}_10\mathrm{NN} \end{array}$	366 336	8.770000e+06 5.181000e+06	9.134000e+05 5.434000e+05	0.895847 0.895106
386	Glass_10NN	$\frac{330}{214}$	1.473000e+07	3.134000e+05	0.895106 0.978730
387	iris_dataset_30NN	150	4.617000e+05	2.363000e+05	0.488167
388	Olivetti norm 10NN	400	3.756000e+06	3.668000e+05	0.902332
389	$\overline{\text{YaleA}}_{10}\overline{\text{NN}}$	165	$2.198000\mathrm{e}{+06}$	$1.707000\mathrm{e}{+05}$	0.922321
			rse Matrix Collec		

 Table 3. Suitesparse Matrix Collection

B LIBSVM Dataset

	Mat	Size	Cbef	Caft	Reduce
0	YearPredictionMSD	90	5233000.00	470.20	0.999910
1	Year Prediction MSD.t	90	5521000.00	359900.00	0.934816
2	$abalone_scale.txt$	8	2419.00	2038.00	0.157291
3	$bodyfat_scale.txt$	14	1281.00	669.10	0.477475
4	cadata.txt	8	8982000.00	7632.00	0.999150
5	$cpusmall_scale.txt$	12	20000.00	6325.00	0.683813
6	eunite2001.t	16	52450000.00	8530.00	0.999837
7	eunite2001.txt	16	67300000.00	3591.00	0.999947
8	housing_scale.txt	13	153.90	83.22	0.459371
9	$mg_scale.txt$	6	10.67	10.03	0.059988
10	$mpg_scale.txt$	7	142.50	107.20	0.247842
11	$pyrim_scale.txt$	27	49100000.00	3307.00	0.999933
12	$space_ga_scale.txt$	6	1061.00	729.60	0.312041
13	$triazines_scale.txt$	60	24580000.00	15460000.00	0.371034

Table 4. LIBSVM Dataset

C Randon Instances

_	Mat	Size	Cbef	Caft	Reduce
0	${\it diag-bench-100-1.000e-01}$	100	4261000.0	1888000.0	0.557008
1	diag-bench-500-1.000e-01	500	2152000.0	1460000.0	0.321581
2	diag-bench-1000-1.000e-02	1000	5127000.0	1713000.0	0.665939
3	${\it diag-bench-2000-1.000e-03}$	2000	12510000.0	5396000.0	0.568675

Table 5. Random instances

Remark 2. Randomly generated instances are named by diag-bench-#size#-#sparsity#.