



Context

You are given an $N \times N$ **correlation matrix** C , where each entry $C[i][j]$ represents the correlation between two variables i and j .

All diagonal entries are 1, and the matrix is symmetric.

You are allowed to **flip the sign of any variable**.

Flipping a variable i means multiplying **both** its corresponding **row and column** by -1 .

Your goal is to determine which variables should be flipped in order to **maximize the total sum of all correlations** in the resulting matrix.

Example

If C were:

$$C = \begin{bmatrix} 1 & -0.8 \\ -0.8 & 1 \end{bmatrix}$$

Then flipping the second variable changes it to:

$$C' = \begin{bmatrix} 1 & 0.8 \\ 0.8 & 1 \end{bmatrix}$$

The total sum of entries has increased from 0.4 to 3.6 , so the optimal flip set is $\{1\}$.

Your Task

Implement an algorithm that:

1. Takes as input a symmetric **correlation matrix** C (size $N \times N$).



2. Determines which variables to flip (i.e., which indices to multiply by -1).
3. Returns:
 - The **maximum total correlation sum** achievable.
 - The **set of flipped variable indices** (0-based or 1-based; just be consistent).

Input

You will be provided a NumPy array `C` representing the correlation matrix.

Example (already loaded in your environment):

```
C = np.array([
    [1.00,  0.80, -0.70],
    [0.80,  1.00, -0.65],
    [-0.70, -0.65,  1.00]
])
```

Row = 2, col = 2

Cx = kx

row=i, col=i

C = corr(X_1:n)

Output

Print or return a result in the format:

```
{"max_sum": 7.30,
 "flipped": [2]}
```

Constraints

- Matrix size `N` will be between **6 and 15**
- You may assume `C` is symmetric with 1s on the diagonal.



Evaluation Criteria

- The total correlation of the flipped matrix
- Is the algorithm scalable to large matrix sizes ($\sim 1000 \times 1000$) and beyond