

demo_Polynomial_Dictionary_Learning
 Starting to train the dictionary
 solving the quadratic problem with YALMIP...

```

num. of constraints = 61
dim. of socp var = 62, num. of socp blk = 1
dim. of linear var = 800
*****
SDPT3: Infeasible path-following algorithms
*****
version predcorr gam expon scale_data
HKM      1      0.000 1      0
it pstep dstep pinfeas dinfeas gap      prim-obj      dual-obj      cputime
-----
0|0.000|0.000|1.1e+00|2.9e+01|3.6e+06| 2.222924e+04  0.000000e+00| 0:0:00| chol 1✓
1
1|1.000|0.970|7.7e-06|9.6e-01|1.4e+05| 2.208977e+04 -1.016773e+02| 0:0:00| chol 1✓
1
2|0.513|0.906|3.7e-06|1.2e-01|4.0e+04| 2.426549e+04 -1.705511e+02| 0:0:00| chol 1✓
1
3|1.000|1.000|1.8e-06|1.0e-02|1.5e+04| 1.386852e+04 -1.956973e+02| 0:0:00| chol 1✓
1
4|0.955|0.961|8.3e-07|3.3e-03|6.7e+02| 4.732889e+02 -1.814095e+02| 0:0:00| chol 1✓
1
5|0.135|0.795|8.6e-07|9.1e-04|6.0e+02| 4.710290e+02 -1.277972e+02| 0:0:00| chol 1✓
1
6|0.635|0.976|3.2e-07|5.1e-05|4.9e+02| 3.939213e+02 -9.748073e+01| 0:0:00| chol 1✓
1
7|0.813|1.000|6.3e-08|3.1e-06|3.4e+02| 2.412005e+02 -9.699265e+01| 0:0:00| chol 1✓
1
8|1.000|1.000|5.5e-10|3.1e-07|1.8e+02| 1.070249e+02 -7.444877e+01| 0:0:00| chol 1✓
1
9|1.000|1.000|1.6e-10|3.0e-08|8.5e+01| 1.820184e+01 -6.671409e+01| 0:0:00| chol 1✓
1
10|1.000|1.000|1.3e-13|3.0e-09|3.5e+01|-2.292741e+01 -5.765464e+01| 0:0:00| chol 1✓
1
11|1.000|1.000|2.0e-13|3.0e-10|1.4e+01|-4.096489e+01 -5.480424e+01| 0:0:00| chol 1✓
1
12|1.000|1.000|3.8e-14|3.1e-11|5.3e+00|-4.732574e+01 -5.265395e+01| 0:0:00| chol 1✓
1
13|1.000|1.000|1.0e-14|4.0e-12|1.9e+00|-5.015041e+01 -5.205004e+01| 0:0:00| chol 1✓
1
14|1.000|1.000|2.0e-14|1.3e-12|7.3e-01|-5.098941e+01 -5.171631e+01| 0:0:00| chol 1✓
1
15|1.000|1.000|4.4e-14|1.0e-12|2.3e-01|-5.138848e+01 -5.162158e+01| 0:0:00| chol 1✓
1
16|1.000|1.000|1.2e-13|1.0e-12|9.2e-02|-5.148730e+01 -5.157969e+01| 0:0:00| chol 1✓
1
17|1.000|1.000|1.5e-14|1.0e-12|2.6e-02|-5.154070e+01 -5.156687e+01| 0:0:00| chol 1✓
1
18|1.000|1.000|2.0e-12|1.0e-12|1.1e-02|-5.155187e+01 -5.156238e+01| 0:0:01| chol 1✓
1
19|0.982|0.973|3.6e-12|1.0e-12|2.3e-03|-5.155858e+01 -5.156084e+01| 0:0:01| chol 2✓
2

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20|0.856|1.000|1.3e-12|1.0e-12|1.1e-03|-5.155951e+01 -5.156062e+01| 0:0:01| chol 1✓
2
21|0.999|0.888|9.4e-13|1.1e-12|1.9e-04|-5.156033e+01 -5.156052e+01| 0:0:01| chol 2✓
2
22|0.735|1.000|1.1e-12|1.0e-12|1.0e-04|-5.156040e+01 -5.156050e+01| 0:0:01| chol 2✓
2
23|0.994|0.743|1.1e-12|1.3e-12|2.0e-05|-5.156048e+01 -5.156050e+01| 0:0:01| chol 2✓
2
24|1.000|0.972|2.7e-12|1.0e-12|4.9e-06|-5.156049e+01 -5.156050e+01| 0:0:01|
stop: max(relative gap, infeasibilities) < 1.00e-07

```

```

-----
number of iterations    = 24
primal objective value = -5.15604944e+01
dual  objective value = -5.15604994e+01
gap := trace(XZ)       = 4.94e-06
relative gap           = 4.74e-08
actual relative gap    = 4.74e-08
rel. primal infeas     = 2.68e-12
rel. dual  infeas     = 1.04e-12
norm(X), norm(y), norm(Z) = 9.0e-01, 5.2e+01, 2.0e+01
norm(A), norm(b), norm(C) = 5.7e+02, 1.2e+01, 7.7e+01
Total CPU time (secs)   = 0.54
CPU time per iteration = 0.02
termination code        = 0
DIMACS errors: 5.7e-12  0.0e+00  1.5e-12  0.0e+00  4.7e-08  4.7e-08
-----

```

ans =

51.5605

```

num. of constraints = 61
dim. of socp var   = 62,   num. of socp blk = 1
dim. of linear var = 800
*****
SDPT3: Infeasible path-following algorithms
*****
version  predcorr  gam  expon  scale_data
HKM      1      0.000  1      0
it pstep dstep pinfeas dinfeas  gap      prim-obj      dual-obj      cputime
-----
0|0.000|0.000|1.0e+00|5.2e+04|1.4e+11| 8.918608e+08  0.000000e+00| 0:0:00| chol 2✓
2
1|1.000|0.976|2.0e-07|1.3e+03|5.0e+09| 8.693590e+08 -9.985870e+05| 0:0:00| chol 20✓
30
2|0.918|0.688|4.2e-06|3.9e+02|2.5e+09| 8.749254e+08 -2.041610e+06| 0:0:00| chol
linsysolve: Schur complement matrix not positive definite
switch to LU factor. lu 14 17
3|0.243|0.212|2.9e-06|3.1e+02|2.2e+09| 8.750576e+08 -2.972316e+06| 0:0:00| lu 25✓
^11
4|0.000|0.000|2.9e-06|3.1e+02|2.2e+09| 8.751145e+08 -3.333855e+06| 0:0:00| lu 30✓
30
5|0.002|0.003|2.9e-06|3.1e+02|2.2e+09| 8.755231e+08 -3.355955e+06| 0:0:00| lu 30✓

```

```
30
6|0.000|0.001|4.0e-06|3.1e+02|2.2e+09| 8.754678e+08 -2.850819e+06| 0:0:00| 1u 29 ^✓
8
7|0.000|0.000|4.0e-06|3.1e+02|2.2e+09| 8.754520e+08 -2.785484e+06| 0:0:00| 1u 20✓
^15
8|0.000|0.001|4.0e-06|3.1e+02|2.2e+09| 8.757098e+08 -3.203638e+06| 0:0:00| 1u 22✓
^18
9|0.007|0.006|4.9e-06|3.0e+02|2.2e+09| 8.765083e+08 -3.118483e+06| 0:0:00| 1u 18✓
8
10|0.022|0.170|4.7e-06|2.5e+02|2.0e+09| 8.819390e+08 -5.200942e+06| 0:0:00| 1u 30✓
8
11|0.038|0.086|4.7e-06|2.3e+02|1.9e+09| 8.830770e+08 -6.160473e+06| 0:0:00| 1u 25 ^✓
7
12|0.047|0.117|4.9e-06|2.0e+02|1.8e+09| 8.916101e+08 -6.049634e+06| 0:0:00| 1u 30✓
3
13|0.097|0.507|4.6e-06|1.0e+02|1.3e+09| 8.799347e+08 -6.218500e+06| 0:0:00| 1u 30✓
4
14|0.494|0.331|4.7e-06|6.7e+01|1.1e+09| 8.094425e+08 -6.186384e+06| 0:0:00| 1u 19✓
4
15|0.195|0.510|3.6e-06|3.3e+01|9.2e+08| 7.715545e+08 -1.067704e+07| 0:0:00| 1u 14✓
5
16|0.526|0.519|3.2e-06|1.6e+01|6.6e+08| 5.821013e+08 -1.354320e+07| 0:0:00| 1u 27✓
8
17|0.391|0.371|2.2e-06|1.0e+01|5.7e+08| 5.149014e+08 -1.596325e+07| 0:0:00| 1u 13✓
30
18|0.238|0.496|2.7e-06|5.0e+00|5.2e+08| 4.789959e+08 -1.554427e+07| 0:0:00| 1u 21✓
15
19|0.241|0.267|3.7e-06|3.7e+00|4.8e+08| 4.383643e+08 -1.699151e+07| 0:0:00| 1u 30✓
30
20|0.052|0.096|2.0e-05|3.3e+00|4.7e+08| 4.306467e+08 -1.542100e+07| 0:0:00| 1u 30✓
^11
21|0.107|0.161|1.6e-05|2.8e+00|4.7e+08| 4.245973e+08 -1.872756e+07| 0:0:00| 1u 30✓
^17
22|0.006|0.011|9.7e-05|2.8e+00|4.6e+08| 4.209616e+08 -1.821656e+07| 0:0:00| 1u 20✓
^11
23|0.000|0.000|1.2e-04|2.8e+00|4.6e+08| 4.202386e+08 -1.815731e+07| 0:0:00| 1u 12✓
30
24|0.000|0.003|1.9e-04|2.8e+00|4.6e+08| 4.206093e+08 -1.897650e+07| 0:0:00| 1u 30✓
^27
25|0.000|0.000|1.8e-04|2.8e+00|4.6e+08| 4.205656e+08 -1.919213e+07| 0:0:00| 1u 30✓
^10
26|0.000|0.000|1.9e-04|2.8e+00|4.6e+08| 4.205643e+08 -1.910390e+07| 0:0:00| 1u 30✓
^19
27|0.000|0.000|1.7e-04|2.8e+00|4.7e+08| 4.211561e+08 -2.298421e+07| 0:0:01| 1u 21✓
30
28|0.005|0.011|2.0e-04|2.7e+00|4.7e+08| 4.187645e+08 -2.299003e+07| 0:0:01| 1u 19✓
30
29|0.001|0.002|1.7e-04|2.7e+00|4.7e+08| 4.199316e+08 -2.262600e+07| 0:0:01| 1u 12✓
^15
30|0.000|0.000|1.6e-04|2.7e+00|4.7e+08| 4.196268e+08 -2.045567e+07| 0:0:01| 1u 22 ^✓
8
31|0.039|0.061|1.4e-04|2.6e+00|4.7e+08| 4.166370e+08 -2.352050e+07| 0:0:01| 1u 15✓
30
32|0.001|0.000|1.2e-04|2.6e+00|4.6e+08| 4.165560e+08 -2.373978e+07| 0:0:01| 1u 24✓
```

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^20
33|0.000|0.000|1.4e-04|2.6e+00|4.6e+08| 4.167243e+08 -2.346789e+07| 0:0:01| 1u 24✓
30
34|0.041|0.053|8.6e-05|2.4e+00|4.7e+08| 4.148477e+08 -3.069979e+07| 0:0:01| 1u 16✓
5
35|0.233|0.293|6.4e-05|1.7e+00|4.5e+08| 3.856817e+08 -3.238110e+07| 0:0:01| 1u 28✓
4
36|0.735|0.653|2.8e-05|5.9e-01|2.9e+08| 2.405992e+08 -2.596548e+07| 0:0:01| 1u 15✓
5
37|0.519|0.475|1.4e-05|3.1e-01|2.2e+08| 1.753456e+08 -2.371490e+07| 0:0:01| 1u 29✓
11
38|0.291|0.580|1.9e-05|1.3e-01|1.9e+08| 1.607206e+08 -1.725130e+07| 0:0:01| 1u 22✓
18
39|0.304|0.264|1.5e-05|9.6e-02|1.7e+08| 1.394296e+08 -1.763365e+07| 0:0:01| 1u 30✓
30
40|0.007|0.008|3.0e-04|9.6e-02|1.7e+08| 1.396461e+08 -1.579446e+07| 0:0:01| 1u 30✓
26
41|0.075|0.101|3.1e-04|8.6e-02|1.7e+08| 1.359737e+08 -1.852382e+07| 0:0:01| 1u 30✓
6
42|0.232|0.383|2.2e-04|5.3e-02|1.6e+08| 1.302401e+08 -1.507365e+07| 0:0:01| 1u 30✓
4
43|0.300|1.000|1.6e-04|9.9e-06|1.1e+08| 9.960870e+07 -7.911602e+06| 0:0:01| 1u 30✓
5
44|1.000|0.780|4.4e-05|1.7e-05|7.8e+07| 6.643557e+07 -1.152479e+07| 0:0:01| 1u 15✓
5
45|0.476|0.871|1.0e-04|1.1e-05|7.1e+07| 4.998147e+07 -2.071358e+07| 0:0:01| 1u 8✓
3
46|0.799|0.617|7.4e-06|1.7e-05|5.3e+07| 4.547317e+07 -7.418975e+06| 0:0:01| 1u 6✓
3
47|0.872|1.000|5.3e-06|1.5e-06|1.2e+07| 8.534563e+06 -3.423915e+06| 0:0:01| 1u 6✓
2
48|1.000|1.000|1.5e-06|1.1e-06|5.4e+06| 4.569381e+06 -7.968641e+05| 0:0:01| 1u 5✓
2
49|0.901|1.000|1.9e-07|2.9e-07|1.7e+06| 1.171176e+06 -5.505342e+05| 0:0:01| 1u 7✓
2
50|1.000|1.000|5.3e-08|3.8e-08|7.0e+05| 5.672745e+05 -1.359537e+05| 0:0:01|
    sqlp stop: maximum number of iterations reached

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-----
number of iterations    = 50
primal objective value =  2.40599184e+08
dual   objective value = -2.59654834e+07
gap := trace(XZ)       =  2.89e+08
relative gap           =  1.08e+00
actual relative gap    =  1.00e+00
rel. primal infeas     =  2.81e-05
rel. dual   infeas     =  5.94e-01
norm(X), norm(y), norm(Z) = 6.2e+07, 2.6e+07, 3.7e+07
norm(A), norm(b), norm(C) = 7.4e+06, 2.6e+06, 7.7e+01
Total CPU time (secs)  = 0.96
CPU time per iteration = 0.02
termination code       = -6
DIMACS errors: 6.1e-05  0.0e+00  8.5e-01  0.0e+00  1.0e+00  1.1e+00
-----

```

0	0.000 0.000 1.0e+00 1.3e+02 4.4e+08	2.812984e+06	0.000000e+00	0:0:00	chol	1	✓
1	1 1.000 0.971 9.2e-07 3.7e+00 1.8e+07	2.742612e+06	-1.810382e+03	0:0:00	chol	2	✓
1	2 0.713 0.727 3.0e-07 1.0e+00 8.3e+06	2.893671e+06	-6.936863e+03	0:0:00	chol	1	✓
1	3 0.495 0.464 1.7e-07 5.6e-01 6.1e+06	2.885470e+06	-1.244616e+04	0:0:00	chol	1	✓
1	4 0.226 0.465 1.6e-07 3.0e-01 4.8e+06	2.849699e+06	-2.157364e+04	0:0:00	chol	1	✓
1	5 0.258 0.392 1.2e-07 1.9e-01 4.0e+06	2.740875e+06	-3.148815e+04	0:0:00	chol	1	✓
2	6 0.165 0.493 9.5e-08 9.5e-02 3.3e+06	2.637464e+06	-4.640123e+04	0:0:00	chol	2	✓
2	7 0.320 0.366 7.3e-08 6.1e-02 2.9e+06	2.389928e+06	-5.833045e+04	0:0:00	chol	2	✓
2	8 0.151 0.676 8.8e-08 2.0e-02 2.5e+06	2.274135e+06	-7.525229e+04	0:0:00	chol	2	✓
1	9 0.552 0.319 4.3e-08 1.4e-02 2.0e+06	1.811310e+06	-8.161543e+04	0:0:00	chol	2	✓
2	10 0.244 1.000 3.3e-07 3.6e-04 1.7e+06	1.648512e+06	-7.719523e+04	0:0:00	chol	2	✓
2	11 1.000 1.000 1.4e-07 1.8e-04 1.3e+06	1.170038e+06	-8.766895e+04	0:0:00	chol	2	✓
2	12 1.000 1.000 8.4e-08 9.0e-05 7.1e+05	6.402578e+05	-6.622619e+04	0:0:00	chol	2	✓
2	13 1.000 1.000 3.9e-08 4.5e-05 3.0e+05	2.639316e+05	-3.964396e+04	0:0:00	chol	2	✓
2	14 1.000 1.000 1.9e-08 2.3e-05 1.3e+05	1.145164e+05	-1.964154e+04	0:0:00	chol	2	✓
2	15 1.000 1.000 1.4e-08 1.1e-05 6.1e+04	5.030211e+04	-1.073477e+04	0:0:00	chol	1	✓
1	16 1.000 1.000 2.6e-09 5.6e-06 2.4e+04	1.926590e+04	-4.635590e+03	0:0:00	chol	1	✓
1	17 1.000 1.000 1.3e-09 2.8e-06 9.5e+03	7.437469e+03	-2.044974e+03	0:0:00	chol	1	✓
1	18 1.000 1.000 8.8e-10 1.4e-06 3.3e+03	2.529684e+03	-7.573925e+02	0:0:00	chol	2	✓
1							

```

19|1.000|1.000|1.2e-10|4.2e-07|1.2e+03| 9.193351e+02 -3.190017e+02| 0:0:00| chol 1✓
1
20|1.000|1.000|2.4e-10|4.2e-08|4.0e+02| 2.738724e+02 -1.287874e+02| 0:0:00| chol 1✓
2
21|1.000|1.000|2.0e-12|4.3e-09|1.5e+02| 7.649000e+01 -7.424792e+01| 0:0:00| chol 1✓
1
22|1.000|1.000|3.3e-11|4.2e-10|4.6e+01|-4.570824e+00 -5.105658e+01| 0:0:00| chol 1✓
1
23|1.000|1.000|3.8e-12|4.4e-11|1.7e+01|-2.821026e+01 -4.530061e+01| 0:0:00| chol 1✓
1
24|1.000|1.000|6.3e-12|5.2e-12|5.1e+00|-3.782395e+01 -4.288110e+01| 0:0:00| chol 2✓
1
25|1.000|1.000|5.5e-11|1.7e-12|1.8e+00|-4.057793e+01 -4.234292e+01| 0:0:00| chol 1✓
1
26|1.000|1.000|6.8e-12|1.9e-12|5.5e-01|-4.157945e+01 -4.212793e+01| 0:0:00| chol 1✓
1
27|1.000|1.000|5.4e-12|1.4e-12|1.7e-01|-4.191083e+01 -4.207807e+01| 0:0:00| chol 2✓
1
28|1.000|1.000|1.1e-11|1.1e-12|6.1e-02|-4.200068e+01 -4.206143e+01| 0:0:00| chol 2✓
2
29|0.974|1.000|3.4e-12|1.6e-12|1.3e-02|-4.204309e+01 -4.205615e+01| 0:0:00| chol 2✓
2
30|0.905|1.000|1.3e-11|1.0e-12|6.1e-03|-4.204930e+01 -4.205537e+01| 0:0:00| chol 2✓
2
31|0.972|0.953|1.6e-11|1.5e-12|9.4e-04|-4.205403e+01 -4.205497e+01| 0:0:00| chol 3✓
3
32|0.589|1.000|1.0e-11|2.3e-12|5.5e-04|-4.205438e+01 -4.205493e+01| 0:0:00| chol 3✓
3
33|0.976|0.990|1.7e-11|2.1e-12|1.3e-04|-4.205479e+01 -4.205492e+01| 0:0:00| chol 5✓
4
34|0.683|0.856|3.4e-11|3.4e-12|6.9e-05|-4.205485e+01 -4.205492e+01| 0:0:00| chol 9✓
15
35|0.833|0.942|2.9e-11|4.9e-12|3.6e-05|-4.205488e+01 -4.205492e+01| 0:0:00| chol
linsysolve: Schur complement matrix not positive definite
switch to LU factor. lu 30 1
36|1.000|1.000|2.7e-10|5.8e-12|1.0e-05|-4.205491e+01 -4.205492e+01| 0:0:00| lu 19✓
1
37|0.968|0.959|2.7e-10|8.9e-12|1.6e-06|-4.205492e+01 -4.205492e+01| 0:0:00|
stop: max(relative gap, infeasibilities) < 1.00e-07
-----
number of iterations    = 37
primal objective value = -4.20549156e+01
dual  objective value = -4.20549172e+01
gap := trace(XZ)       = 1.64e-06
relative gap           = 1.92e-08
actual relative gap    = 1.85e-08
rel. primal infeas     = 2.70e-10
rel. dual  infeas     = 8.93e-12
norm(X), norm(y), norm(Z) = 3.2e+01, 6.1e+01, 2.5e+01
norm(A), norm(b), norm(C) = 2.1e+04, 9.1e+03, 7.7e+01
Total CPU time (secs) = 0.28
CPU time per iteration = 0.01
termination code       = 0
DIMACS errors: 6.5e-10 0.0e+00 1.3e-11 0.0e+00 1.8e-08 1.9e-08

```

0	0.000	0.000	1.0e+00	5.4e+03	1.5e+10	9.554946e+07	0.000000e+00	0:0:00	chol	2		
2	1	1.000	0.966	5.0e-07	1.8e+02	6.8e+08	9.313175e+07	-9.332941e+04	0:0:00	chol	4	
3	2	0.678	0.757	1.9e-07	4.5e+01	3.0e+08	1.023661e+08	-2.958334e+05	0:0:00	chol	3	
3	3	0.505	0.442	9.2e-08	2.5e+01	2.2e+08	1.024089e+08	-4.930497e+05	0:0:00	chol	3	
3	4	0.229	0.497	7.0e-08	1.2e+01	1.7e+08	1.013783e+08	-8.046232e+05	0:0:00	chol	4	
4	5	0.304	0.384	4.8e-08	7.7e+00	1.4e+08	9.670709e+07	-1.101708e+06	0:0:00	chol	4	
4	6	0.178	0.571	4.0e-08	3.3e+00	1.1e+08	9.266707e+07	-1.418470e+06	0:0:00	chol	4	
5	7	0.370	0.274	2.4e-08	2.4e+00	9.9e+07	8.282811e+07	-1.677286e+06	0:0:00	chol	5	
4	8	0.118	0.717	3.1e-08	6.8e-01	8.6e+07	7.945359e+07	-1.380649e+06	0:0:00	chol	3	
4	9	0.169	0.200	2.7e-08	5.4e-01	8.2e+07	7.584627e+07	-1.692149e+06	0:0:00	chol	4	
4	10	0.080	0.505	6.2e-08	2.7e-01	7.8e+07	7.372154e+07	-1.481715e+06	0:0:00	chol	4	
3	11	0.053	0.187	4.8e-08	2.2e-01	7.7e+07	7.228353e+07	-1.313668e+06	0:0:00	chol	4	
4	12	0.201	0.318	6.2e-08	1.5e-01	7.2e+07	6.720152e+07	-1.974338e+06	0:0:00	chol	4	
6	13	0.186	0.200	1.4e-07	1.2e-01	6.9e+07	6.344299e+07	-2.394791e+06	0:0:00	chol	6	
5	14	0.191	0.319	3.5e-07	8.1e-02	6.6e+07	6.083638e+07	-2.688497e+06	0:0:00	chol	5	
6	15	0.146	0.331	2.2e-07	5.4e-02	6.2e+07	5.714447e+07	-2.903991e+06	0:0:00	chol	6	
5	16	0.162	0.400	5.5e-07	3.3e-02	5.9e+07	5.450330e+07	-3.049717e+06	0:0:00	chol	6	
6	17	0.190	0.438	1.2e-06	1.8e-02	5.6e+07	5.186163e+07	-3.169993e+06	0:0:00	chol	6	

```

18|0.250|0.699|6.3e-07|5.5e-03|5.3e+07| 4.872113e+07 -3.262561e+06| 0:0:00| chol 5✓
6
19|0.304|1.000|4.7e-06|8.3e-07|4.9e+07| 4.574525e+07 -3.090650e+06| 0:0:00| chol 3✓
5
20|0.596|0.914|5.6e-06|3.2e-07|4.3e+07| 3.874814e+07 -4.424271e+06| 0:0:00| chol 3✓
4
21|1.000|1.000|2.0e-05|2.9e-07|2.8e+07| 2.529624e+07 -3.002007e+06| 0:0:00| chol 3✓
4
22|0.976|1.000|9.3e-06|4.3e-07|1.3e+07| 1.074154e+07 -2.018182e+06| 0:0:00| chol 3✓
3
23|1.000|1.000|7.8e-08|6.4e-07|5.5e+06| 4.689927e+06 -7.802452e+05| 0:0:00| chol 3✓
3
24|1.000|1.000|7.0e-07|1.6e-08|2.0e+06| 1.589443e+06 -3.868855e+05| 0:0:00| chol 2✓
3
25|1.000|1.000|4.0e-08|2.4e-08|8.2e+05| 6.732798e+05 -1.478555e+05| 0:0:00| chol 3✓
3
26|1.000|1.000|2.2e-08|7.9e-09|3.0e+05| 2.299098e+05 -7.084039e+04| 0:0:00| chol 2✓
3
27|1.000|1.000|5.0e-09|4.5e-09|1.2e+05| 9.771800e+04 -2.471551e+04| 0:0:00| chol 3✓
3
28|1.000|1.000|5.8e-09|1.0e-09|4.3e+04| 3.205059e+04 -1.135031e+04| 0:0:00| chol 3✓
3
29|1.000|1.000|1.9e-09|1.2e-09|1.7e+04| 1.323779e+04 -3.691913e+03| 0:0:00| chol 2✓
3
30|1.000|1.000|1.1e-09|3.8e-10|5.6e+03| 4.005127e+03 -1.557248e+03| 0:0:00| chol 2✓
3
31|1.000|1.000|4.4e-10|2.3e-10|2.2e+03| 1.690912e+03 -5.270897e+02| 0:0:00| chol 2✓
3
32|1.000|1.000|4.5e-10|8.9e-11|6.9e+02| 4.578544e+02 -2.338828e+02| 0:0:00| chol 2✓
2
33|1.000|1.000|2.6e-10|9.0e-11|2.8e+02| 1.781275e+02 -1.053149e+02| 0:0:00| chol 2✓
3
34|1.000|1.000|1.6e-10|5.2e-11|8.5e+01| 1.689347e+01 -6.765347e+01| 0:0:00| chol 3✓
2
35|1.000|1.000|2.7e-10|3.2e-11|3.6e+01|-1.690865e+01 -5.243004e+01| 0:0:00| chol 2✓
2
36|1.000|1.000|2.5e-10|4.8e-11|1.0e+01|-3.770456e+01 -4.777732e+01| 0:0:00| chol 3✓
3
37|1.000|1.000|2.3e-11|5.1e-11|4.4e+00|-4.173614e+01 -4.609712e+01| 0:0:00| chol 3✓
2
38|0.999|1.000|2.0e-11|4.6e-12|1.1e+00|-4.440452e+01 -4.553945e+01| 0:0:00| chol 3✓
3
39|1.000|1.000|8.3e-12|3.9e-12|5.1e-01|-4.486983e+01 -4.537742e+01| 0:0:00| chol 2✓
2
40|0.978|1.000|1.3e-11|1.7e-12|1.2e-01|-4.519714e+01 -4.531395e+01| 0:0:00| chol 3✓
3
41|1.000|1.000|2.4e-11|2.5e-12|5.0e-02|-4.525112e+01 -4.530155e+01| 0:0:00| chol 2✓
3
42|0.959|0.959|8.5e-12|3.9e-12|9.2e-03|-4.528657e+01 -4.529578e+01| 0:0:00| chol 5✓
5
43|0.818|1.000|2.9e-11|1.7e-12|4.4e-03|-4.529069e+01 -4.529508e+01| 0:0:00| chol 9✓
8
44|1.000|1.000|1.7e-11|2.6e-12|9.6e-04|-4.529386e+01 -4.529482e+01| 0:0:00| chol
linsolve: Schur complement matrix not positive definite

```



```

switch to LU factor. lu 18 1
45|0.890|0.995|2.3e-10|3.5e-12|2.8e-04|-4.529450e+01 -4.529477e+01| 0:0:00| lu 30✓
7
46|0.625|1.000|6.4e-10|5.2e-12|1.8e-04|-4.529459e+01 -4.529477e+01| 0:0:00| lu 26✓
^15
47|0.953|0.988|1.2e-08|7.9e-12|4.9e-05|-4.529473e+01 -4.529476e+01| 0:0:00| lu 12 ^✓
2
48|0.910|1.000|3.0e-09|1.2e-11|2.5e-05|-4.529474e+01 -4.529476e+01| 0:0:00| lu 30✓
3
49|0.985|1.000|8.0e-10|1.8e-11|3.6e-06|-4.529477e+01 -4.529476e+01| 0:0:00|
stop: max(relative gap, infeasibilities) < 1.00e-07

```

```

-----
number of iterations    = 49
primal objective value = -4.52947658e+01
dual   objective value = -4.52947624e+01
gap := trace(XZ)        = 3.60e-06
relative gap           = 3.93e-08
actual relative gap    = -3.62e-08
rel. primal infeas     = 8.00e-10
rel. dual   infeas     = 1.76e-11
norm(X), norm(y), norm(Z) = 5.6e+02, 5.8e+01, 2.2e+01
norm(A), norm(b), norm(C) = 8.3e+05, 2.1e+05, 7.7e+01
Total CPU time (secs)   = 0.38
CPU time per iteration = 0.01
termination code        = 0
DIMACS errors: 1.3e-09  0.0e+00  2.5e-11  0.0e+00  -3.6e-08  3.9e-08
-----

```

ans =

45.2948

Iteration 4 Total error is: 0.029207

```

num. of constraints = 61
dim. of socp var = 62, num. of socp blk = 1
dim. of linear var = 800
*****
SDPT3: Infeasible path-following algorithms
*****
version predcorr gam expon scale_data
HKM      1      0.000  1      0
it pstep dstep pinfeas dinfeas gap      prim-obj      dual-obj      cputime
-----
0|0.000|0.000|1.0e+00|5.9e+04|1.5e+11| 9.797372e+08  0.000000e+00| 0:0:00| chol 2✓
2
1|1.000|0.954|3.9e-07|2.7e+03|8.7e+09| 9.548811e+08 -8.062183e+05| 0:0:00| chol 12✓
18
2|0.479|0.766|1.9e-07|6.4e+02|3.5e+09| 1.070616e+09 -4.150279e+06| 0:0:00| chol
linsysolve: Schur complement matrix not positive definite
switch to LU factor. lu 12 ^30
3|0.482|0.407|2.9e-07|3.8e+02|2.8e+09| 1.112390e+09 -6.615325e+06| 0:0:00| lu 13✓
30
4|0.174|0.460|4.5e-07|2.0e+02|2.1e+09| 1.117851e+09 -1.132042e+07| 0:0:00| lu 16✓

```

```
^22
5|0.192|0.367|8.2e-07|1.3e+02|1.8e+09| 1.100200e+09 -1.611779e+07| 0:0:00| 1u 24✓
30
6|0.153|0.369|1.2e-06|8.1e+01|1.5e+09| 1.067331e+09 -2.171770e+07| 0:0:00| 1u 13✓
30
7|0.092|0.172|8.4e-06|6.7e+01|1.4e+09| 1.041533e+09 -2.328845e+07| 0:0:00| 1u 30✓
^24
8|0.038|0.035|2.1e-05|6.5e+01|1.4e+09| 1.043715e+09 -2.377047e+07| 0:0:00| 1u 13✓
^27
9|0.018|0.031|2.4e-05|6.3e+01|1.4e+09| 1.035623e+09 -2.371398e+07| 0:0:00| 1u 30 ^✓
6
10|0.006|0.054|2.6e-05|6.0e+01|1.4e+09| 1.032648e+09 -2.846534e+07| 0:0:00| 1u 30✓
8
11|0.205|0.072|1.7e-05|5.5e+01|1.4e+09| 1.050379e+09 -2.781824e+07| 0:0:00| 1u 13✓
3
12|0.121|0.420|1.4e-05|3.2e+01|1.1e+09| 9.069575e+08 -2.213898e+07| 0:0:00| 1u 21✓
4
13|0.645|0.576|1.7e-05|1.4e+01|7.7e+08| 6.541125e+08 -3.040051e+07| 0:0:00| 1u 26✓
5
14|0.416|0.461|1.0e-05|7.3e+00|6.1e+08| 5.143247e+08 -4.023021e+07| 0:0:00| 1u 24✓
^17
15|0.387|0.433|8.5e-06|4.2e+00|5.6e+08| 4.511802e+08 -4.825074e+07| 0:0:00| 1u 30✓
6
16|0.203|0.318|2.4e-05|2.8e+00|5.2e+08| 4.110159e+08 -4.517154e+07| 0:0:00| 1u 30✓
9
17|0.448|0.324|2.5e-05|1.9e+00|4.6e+08| 3.505029e+08 -4.897091e+07| 0:0:00| 1u 14✓
^12
18|0.230|0.199|5.0e-05|1.5e+00|4.4e+08| 3.236474e+08 -5.843953e+07| 0:0:00| 1u 30 ^✓
6
19|0.221|0.237|1.4e-04|1.2e+00|4.2e+08| 3.056530e+08 -5.331912e+07| 0:0:00| 1u 30 ^✓
6
20|0.047|0.078|8.4e-05|1.1e+00|4.1e+08| 2.996982e+08 -5.722026e+07| 0:0:00| 1u 13✓
30
21|0.000|0.000|8.1e-05|1.1e+00|4.1e+08| 2.997665e+08 -5.694636e+07| 0:0:00| 1u 30✓
^27
22|0.011|0.031|8.4e-05|1.0e+00|4.1e+08| 3.010073e+08 -6.263373e+07| 0:0:00| 1u 15✓
30
23|0.000|0.000|9.5e-05|1.0e+00|4.1e+08| 2.999289e+08 -6.015039e+07| 0:0:00| 1u 17 ^✓
7
24|0.002|0.002|1.1e-04|1.0e+00|4.1e+08| 3.003565e+08 -6.242776e+07| 0:0:00| 1u 12✓
^24
25|0.000|0.000|1.2e-04|1.0e+00|4.1e+08| 3.007695e+08 -7.120601e+07| 0:0:00| 1u 27✓
30
26|0.088|0.090|1.8e-04|9.5e-01|4.1e+08| 2.912015e+08 -6.083402e+07| 0:0:01| 1u 16 ^✓
8
27|0.099|0.098|3.2e-04|8.6e-01|4.0e+08| 2.892782e+08 -6.747233e+07| 0:0:01| 1u 26✓
8
28|0.105|0.131|2.5e-04|7.4e-01|3.9e+08| 2.716465e+08 -4.983402e+07| 0:0:01| 1u 30✓
6
29|0.319|0.465|1.7e-04|4.0e-01|3.3e+08| 2.368440e+08 -4.405119e+07| 0:0:01| 1u 30✓
18
30|0.615|0.624|4.5e-05|1.5e-01|1.8e+08| 1.256041e+08 -2.798048e+07| 0:0:01| 1u 30 ^✓
5
31|0.113|0.083|4.7e-05|1.4e-01|1.7e+08| 1.186926e+08 -2.776853e+07| 0:0:01| 1u 30✓
```

```

^17
32|0.000|0.001|6.9e-05|1.4e-01|1.7e+08| 1.187485e+08 -2.793756e+07| 0:0:01| 1u 30✓
30
33|0.000|0.001|9.1e-05|1.4e-01|1.7e+08| 1.187725e+08 -2.790970e+07| 0:0:01| 1u 30 ^✓
5
34|0.000|0.001|1.1e-04|1.4e-01|1.7e+08| 1.188149e+08 -2.792770e+07| 0:0:01| 1u 30✓
30
35|0.001|0.002|1.2e-04|1.4e-01|1.7e+08| 1.188711e+08 -2.782309e+07| 0:0:01| 1u 26 ^✓
5
36|0.002|0.004|1.5e-04|1.4e-01|1.7e+08| 1.186787e+08 -2.787667e+07| 0:0:01| 1u 21 ^✓
9
37|0.004|0.016|1.5e-04|1.3e-01|1.7e+08| 1.186538e+08 -2.750357e+07| 0:0:01| 1u 28 ^✓
4
38|0.000|0.000|1.7e-04|1.3e-01|1.7e+08| 1.186429e+08 -2.744882e+07| 0:0:01| 1u 24✓
^19
39|0.003|0.007|2.3e-04|1.3e-01|1.7e+08| 1.185271e+08 -2.751275e+07| 0:0:01| 1u 29✓
^13
40|0.019|0.056|3.8e-04|1.3e-01|1.7e+08| 1.180489e+08 -2.767450e+07| 0:0:01| 1u 20✓
^11
41|0.000|0.001|3.8e-04|1.3e-01|1.7e+08| 1.180416e+08 -2.765735e+07| 0:0:01| 1u 30✓
30
42|0.000|0.000|3.8e-04|1.3e-01|1.7e+08| 1.180327e+08 -2.689134e+07| 0:0:01| 1u 17 ^✓
5
43|0.034|0.110|3.5e-04|1.1e-01|1.6e+08| 1.170301e+08 -2.716708e+07| 0:0:01| 1u 20✓
^27
44|0.002|0.006|3.7e-04|1.1e-01|1.6e+08| 1.171597e+08 -2.570698e+07| 0:0:01| 1u 30✓
^15
45|0.022|0.041|3.2e-04|1.1e-01|1.6e+08| 1.163591e+08 -2.614748e+07| 0:0:01| 1u 20✓
^18
46|0.004|0.006|3.2e-04|1.1e-01|1.6e+08| 1.165250e+08 -2.491579e+07| 0:0:01| 1u 21✓
^10
47|0.005|0.030|3.0e-04|1.0e-01|1.6e+08| 1.163483e+08 -2.684177e+07| 0:0:01| 1u 30✓
^27
48|0.000|0.000|4.3e-04|1.0e-01|1.6e+08| 1.162844e+08 -2.650495e+07| 0:0:01| 1u 30✓
30
49|0.019|0.025|5.9e-04|1.0e-01|1.6e+08| 1.158561e+08 -2.656016e+07| 0:0:01| 1u 12✓
30
50|0.009|0.032|5.6e-04|9.7e-02|1.6e+08| 1.157607e+08 -2.703396e+07| 0:0:01|
  sqlp stop: maximum number of iterations reached
-----
number of iterations      = 50
primal objective value =  3.05652976e+08
dual   objective value = -5.33191245e+07
gap := trace(XZ)         = 4.18e+08
relative gap              = 1.16e+00
actual relative gap       = 1.00e+00
rel. primal infeas        = 1.43e-04
rel. dual   infeas        = 1.17e+00
norm(X), norm(y), norm(Z) = 1.1e+08, 5.3e+07, 7.6e+07
norm(A), norm(b), norm(C) = 1.3e+07, 2.2e+06, 7.7e+01
Total CPU time (secs)    = 1.06
CPU time per iteration   = 0.02
termination code          = -6
DIMACS errors: 2.4e-04  0.0e+00  1.7e+00  0.0e+00  1.0e+00  1.2e+00

```

ans =

2.4362e+09

Iteration 5 Total error is: 2.2573

num. of constraints = 61
 dim. of socp var = 62, num. of socp blk = 1
 dim. of linear var = 800

SDPT3: Infeasible path-following algorithms

	version	predcorr	gam	expon	scale_data						
	HKM	1	0.000	1	0						
it	pstep	dstep	pinfeas	dinfeas	gap	prim-obj	dual-obj	cputime			
0	0.000	0.000	1.0e+00	2.7e+02	7.2e+08	4.608503e+06	0.000000e+00	0:0:00	chol	1	✓
1	1	1.000	0.972	7.3e-07	7.8e+00	2.9e+07	4.493228e+06	-4.370779e+03	0:0:00	chol	2
2	2	0.776	0.699	2.8e-07	2.4e+00	1.4e+07	4.762343e+06	-1.193664e+04	0:0:00	chol	1
1	3	0.445	0.473	1.5e-07	1.2e+00	1.0e+07	4.791021e+06	-2.231177e+04	0:0:00	chol	1
2	4	0.244	0.456	1.2e-07	6.8e-01	8.1e+06	4.742817e+06	-3.738618e+04	0:0:00	chol	2
2	5	0.248	0.405	8.9e-08	4.1e-01	6.7e+06	4.578905e+06	-5.451676e+04	0:0:00	chol	2
1	6	0.187	0.467	7.2e-08	2.2e-01	5.6e+06	4.383350e+06	-7.681079e+04	0:0:00	chol	2
2	7	0.277	0.374	5.2e-08	1.4e-01	4.9e+06	4.026080e+06	-9.747039e+04	0:0:00	chol	2
2	8	0.161	0.563	5.2e-08	6.0e-02	4.3e+06	3.805925e+06	-1.212485e+05	0:0:00	chol	2
2	9	0.402	0.283	3.7e-08	4.3e-02	3.7e+06	3.256182e+06	-1.367298e+05	0:0:00	chol	2
2	10	0.140	0.829	4.1e-08	7.4e-03	3.3e+06	3.111726e+06	-1.403559e+05	0:0:00	chol	2
2	11	0.367	0.351	3.4e-08	4.8e-03	3.0e+06	2.766649e+06	-1.516463e+05	0:0:00	chol	2
3	12	0.222	0.667	1.5e-07	1.6e-03	2.8e+06	2.647616e+06	-1.169535e+05	0:0:00	chol	2
2	13	0.554	0.740	6.5e-07	4.4e-04	2.3e+06	2.082947e+06	-2.128904e+05	0:0:00	chol	2
2	14	0.585	0.655	5.0e-07	1.6e-04	2.0e+06	1.982896e+06	-5.839021e+04	0:0:00	chol	2
2	15	0.883	1.000	1.5e-07	1.1e-05	8.0e+05	6.889273e+05	-1.117635e+05	0:0:00	chol	2
2	16	1.000	1.000	1.9e-08	5.7e-06	1.9e+05	1.520474e+05	-3.727634e+04	0:0:00	chol	2
2	17	1.000	1.000	2.0e-09	2.8e-06	7.2e+04	6.138943e+04	-1.030938e+04	0:0:00	chol	2

```

18|1.000|1.000|1.2e-09|1.4e-06|3.0e+04| 2.309595e+04 -6.823452e+03| 0:0:00| chol 2✓
2
19|1.000|1.000|3.0e-10|7.0e-07|1.2e+04| 1.006054e+04 -2.179713e+03| 0:0:00| chol 1✓
1
20|1.000|1.000|3.7e-09|7.1e-08|4.2e+03| 3.168896e+03 -1.055873e+03| 0:0:00| chol 1✓
1
21|1.000|1.000|1.4e-09|7.1e-09|1.8e+03| 1.404981e+03 -3.782255e+02| 0:0:00| chol 2✓
1
22|1.000|1.000|1.1e-09|8.4e-10|6.2e+02| 4.232390e+02 -1.960764e+02| 0:0:00| chol 1✓
1
23|1.000|1.000|4.8e-10|2.7e-10|2.5e+02| 1.561065e+02 -9.012327e+01| 0:0:00| chol 1✓
1
24|1.000|1.000|2.2e-10|1.0e-10|7.6e+01| 1.478988e+01 -6.168279e+01| 0:0:00| chol 1✓
1
25|1.000|1.000|1.2e-10|4.5e-11|3.1e+01|-1.753587e+01 -4.898282e+01| 0:0:00| chol 1✓
1
26|1.000|1.000|1.2e-10|2.4e-11|8.4e+00|-3.689417e+01 -4.530676e+01| 0:0:00| chol 1✓
1
27|1.000|1.000|3.0e-11|2.4e-11|3.8e+00|-4.037124e+01 -4.412360e+01| 0:0:00| chol 2✓
1
28|0.969|1.000|2.0e-11|5.9e-12|8.5e-01|-4.283806e+01 -4.369059e+01| 0:0:00| chol 1✓
1
29|1.000|1.000|1.7e-11|4.0e-12|3.8e-01|-4.322950e+01 -4.360639e+01| 0:0:00| chol 1✓
1
30|0.963|0.992|4.8e-12|3.4e-12|7.7e-02|-4.348962e+01 -4.356705e+01| 0:0:00| chol 2✓
2
31|0.882|1.000|1.6e-12|1.0e-12|3.7e-02|-4.352508e+01 -4.356177e+01| 0:0:00| chol 1✓
2
32|1.000|1.000|1.8e-12|1.0e-12|1.0e-02|-4.354968e+01 -4.355978e+01| 0:0:00| chol 2✓
2
33|0.934|1.000|5.7e-12|1.0e-12|3.5e-03|-4.355576e+01 -4.355929e+01| 0:0:00| chol 2✓
2
34|0.994|0.991|6.9e-12|1.1e-12|7.1e-04|-4.355847e+01 -4.355917e+01| 0:0:00| chol 3✓
4
35|1.000|1.000|1.5e-11|1.4e-12|2.3e-04|-4.355892e+01 -4.355915e+01| 0:0:00| chol 3✓
5
36|0.995|1.000|4.5e-11|2.1e-12|3.9e-05|-4.355911e+01 -4.355915e+01| 0:0:00| chol
linsysolve: Schur complement matrix not positive definite
switch to LU factor. lu 30 1
37|1.000|1.000|3.5e-11|3.1e-12|9.3e-06|-4.355914e+01 -4.355915e+01| 0:0:00| lu 30✓
1
38|1.000|1.000|1.8e-10|4.7e-12|5.1e-07|-4.355915e+01 -4.355915e+01| 0:0:00|
stop: max(relative gap, infeasibilities) < 1.00e-07
-----
number of iterations = 38
primal objective value = -4.35591497e+01
dual objective value = -4.35591502e+01
gap := trace(XZ) = 5.10e-07
relative gap = 5.79e-09
actual relative gap = 6.30e-09
rel. primal infeas = 1.81e-10
rel. dual infeas = 4.66e-12
norm(X), norm(y), norm(Z) = 7.2e+01, 6.0e+01, 2.4e+01
norm(A), norm(b), norm(C) = 4.4e+04, 1.4e+04, 7.7e+01

```

```

Total CPU time (secs) = 0.25
CPU time per iteration = 0.01
termination code      = 0
DIMACS errors: 4.0e-10  0.0e+00  6.7e-12  0.0e+00  6.3e-09  5.8e-09
-----

```

```
ans =
```

```
43.5592
```

```
Iteration    6    Total error is: 0.029206
```

```

num. of constraints = 61
dim. of socp var = 62,    num. of socp blk = 1
dim. of linear var = 800

```

```
*****
```

```
SDPT3: Infeasible path-following algorithms
```

```
*****
```

```
version predcorr gam expon scale_data
```

```
HKM      1      0.000  1      0
```

```
it pstep dstep pinfeas dinfeas gap      prim-obj      dual-obj      cputime
```

```

-----
0|0.000|0.000|1.0e+00|4.9e+03|7.9e+09| 5.028442e+07  0.000000e+00| 0:0:00| chol 1✓
2
1|1.000|0.957|1.6e-06|2.1e+02|4.2e+08| 4.898580e+07 -8.419134e+04| 0:0:00| chol 3✓
3
2|0.518|0.696|8.3e-07|6.3e+01|2.0e+08| 5.484724e+07 -2.451072e+05| 0:0:00| chol 3✓
3
3|0.387|0.413|5.1e-07|3.7e+01|1.6e+08| 5.762702e+07 -4.268547e+05| 0:0:00| chol 3✓
3
4|0.204|0.451|4.0e-07|2.0e+01|1.2e+08| 5.843782e+07 -7.173317e+05| 0:0:00| chol 3✓
3
5|0.250|0.360|3.0e-07|1.3e+01|9.8e+07| 5.751933e+07 -1.029855e+06| 0:0:00| chol 3✓
4
6|0.142|0.494|2.6e-07|6.6e+00|7.9e+07| 5.595748e+07 -1.511197e+06| 0:0:00| chol 3✓
4
7|0.314|0.293|1.8e-07|4.7e+00|6.9e+07| 5.127983e+07 -1.913669e+06| 0:0:00| chol 4✓
4
8|0.096|0.670|1.6e-07|1.5e+00|5.7e+07| 4.924853e+07 -2.317657e+06| 0:0:00| chol 3✓
3
9|0.263|0.201|1.2e-07|1.2e+00|5.4e+07| 4.516684e+07 -2.727494e+06| 0:0:00| chol 4✓
4
10|0.077|0.381|3.6e-07|7.6e-01|4.9e+07| 4.273106e+07 -1.485640e+06| 0:0:00| chol 3✓
3
11|0.293|0.397|2.5e-07|4.6e-01|4.3e+07| 3.668163e+07 -2.510163e+06| 0:0:00| chol 4✓
3
12|0.208|0.190|2.3e-07|3.7e-01|4.0e+07| 3.384888e+07 -2.986534e+06| 0:0:00| chol 4✓
5
13|0.130|0.393|2.2e-07|2.3e-01|3.8e+07| 3.227143e+07 -2.904192e+06| 0:0:00| chol 5✓
4
14|0.162|0.166|1.7e-07|1.9e-01|3.6e+07| 2.995890e+07 -3.066415e+06| 0:0:00| chol 5✓
5
15|0.085|0.253|5.1e-07|1.4e-01|3.5e+07| 2.904459e+07 -2.825936e+06| 0:0:00| chol 5✓
5

```

```
16|0.175|0.143|3.2e-06|1.2e-01|3.4e+07| 2.744000e+07 -2.936909e+06| 0:0:00| chol 5✓  
5  
17|0.202|0.193|5.0e-06|9.8e-02|3.2e+07| 2.559755e+07 -3.311098e+06| 0:0:00| chol 5✓  
5  
18|0.119|0.231|6.1e-06|7.5e-02|3.1e+07| 2.447809e+07 -3.411625e+06| 0:0:00| chol 6✓  
6  
19|0.108|0.141|1.0e-05|6.5e-02|3.0e+07| 2.341413e+07 -3.471320e+06| 0:0:00| chol 9✓  
8  
20|0.069|0.080|4.8e-06|5.9e-02|2.9e+07| 2.293125e+07 -3.509586e+06| 0:0:00| chol 28✓  
*24  
21|0.054|0.081|7.2e-06|5.5e-02|2.9e+07| 2.262770e+07 -3.529022e+06| 0:0:00| chol 12✓  
29  
22|0.050|0.070|4.4e-05|5.1e-02|2.8e+07| 2.228904e+07 -3.569067e+06| 0:0:00| chol *  
warning: symqmr failed: 2.0  
switch to LU factor. lu 30 7  
23|0.050|0.097|3.0e-05|4.6e-02|2.8e+07| 2.206212e+07 -3.402057e+06| 0:0:00| lu 10✓  
3  
24|0.115|0.086|9.4e-05|4.2e-02|2.7e+07| 2.083592e+07 -3.525518e+06| 0:0:00| lu 7✓  
2  
25|0.252|0.395|1.8e-04|2.5e-02|2.4e+07| 1.906127e+07 -2.708423e+06| 0:0:00| lu 5✓  
2  
26|0.639|0.305|2.8e-05|1.8e-02|1.8e+07| 1.342305e+07 -3.242014e+06| 0:0:00| lu 4✓  
2  
27|0.951|0.152|3.3e-05|1.5e-02|1.4e+07| 9.720201e+06 -2.974527e+06| 0:0:00| lu 4✓  
2  
28|0.734|1.000|4.5e-06|6.6e-06|9.2e+06| 6.852112e+06 -2.340931e+06| 0:0:00| lu 3✓  
1  
29|1.000|0.623|7.9e-06|3.4e-06|6.2e+06| 4.747627e+06 -1.497596e+06| 0:0:00| lu 3✓  
1  
30|0.998|1.000|3.7e-06|1.4e-06|1.9e+06| 1.380550e+06 -5.237937e+05| 0:0:00| lu 3✓  
1  
31|1.000|1.000|1.0e-07|7.3e-07|8.7e+05| 6.742899e+05 -1.935960e+05| 0:0:00| lu 3✓  
1  
32|1.000|1.000|1.1e-07|2.1e-08|2.6e+05| 1.900612e+05 -7.171441e+04| 0:0:00| lu 3✓  
1  
33|1.000|1.000|1.5e-08|2.2e-08|1.1e+05| 8.417628e+04 -2.447160e+04| 0:0:00| lu 3✓  
1  
34|1.000|1.000|5.2e-09|3.0e-09|3.3e+04| 2.389931e+04 -9.322340e+03| 0:0:00| lu 3✓  
1  
35|1.000|1.000|5.0e-09|1.0e-09|1.4e+04| 1.061291e+04 -3.106680e+03| 0:0:00| lu 3✓  
1  
36|1.000|1.000|3.3e-09|1.0e-09|4.2e+03| 2.967664e+03 -1.213030e+03| 0:0:00| lu 3✓  
1  
37|1.000|1.000|1.9e-09|6.5e-10|1.7e+03| 1.310136e+03 -4.248866e+02| 0:0:00| lu 3✓  
1  
38|1.000|1.000|1.1e-09|3.7e-10|5.2e+02| 3.339947e+02 -1.884528e+02| 0:0:00| lu 3✓  
1  
39|1.000|1.000|7.4e-10|2.3e-10|2.2e+02| 1.268368e+02 -9.169045e+01| 0:0:00| lu 3✓  
1  
40|1.000|1.000|2.2e-10|1.5e-10|6.4e+01| 1.109068e+00 -6.244860e+01| 0:0:00| lu 3✓  
1  
41|1.000|1.000|1.8e-10|4.3e-11|2.7e+01|-2.424314e+01 -5.125676e+01| 0:0:00| lu 3✓  
1  
42|1.000|1.000|1.4e-10|3.6e-11|7.4e+00|-4.033961e+01 -4.771359e+01| 0:0:00| lu 3✓
```

```

1
43|1.000|1.000|7.8e-11|2.9e-11|3.3e+00|-4.326546e+01 -4.654463e+01| 0:0:00| lu 3✓
1
44|0.996|1.000|4.5e-11|1.6e-11|8.4e-01|-4.529644e+01 -4.613461e+01| 0:0:00| lu 3✓
1
45|1.000|1.000|4.5e-11|9.0e-12|3.8e-01|-4.564604e+01 -4.602567e+01| 0:0:00| lu 3✓
1
46|0.974|1.000|1.6e-11|8.9e-12|8.5e-02|-4.589611e+01 -4.598149e+01| 0:0:00| lu 3✓
1
47|1.000|1.000|5.3e-11|3.1e-12|3.7e-02|-4.593658e+01 -4.597359e+01| 0:0:00| lu 3✓
1
48|0.959|0.876|4.1e-11|5.1e-12|6.7e-03|-4.596358e+01 -4.597029e+01| 0:0:00| lu 5✓
1
49|0.884|1.000|3.4e-10|7.0e-12|3.0e-03|-4.596681e+01 -4.596977e+01| 0:0:00| lu 9✓
1
50|0.948|0.943|7.0e-10|1.1e-11|5.4e-04|-4.596906e+01 -4.596960e+01| 0:0:00|
  sqlp stop: maximum number of iterations reached
-----
number of iterations      = 50
primal objective value = -4.59690603e+01
dual   objective value = -4.59695990e+01
gap := trace(XZ)         = 5.38e-04
relative gap              = 5.79e-06
actual relative gap       = 5.80e-06
rel. primal infeas        = 6.97e-10
rel. dual   infeas        = 1.09e-11
norm(X), norm(y), norm(Z) = 2.6e+03, 5.7e+01, 2.2e+01
norm(A), norm(b), norm(C) = 1.1e+06, 1.1e+05, 7.7e+01
Total CPU time (secs)    = 0.39
CPU time per iteration   = 0.01
termination code         = -6
DIMACS errors: 1.1e-09  0.0e+00  1.6e-11  0.0e+00  5.8e-06  5.8e-06
-----

ans =

    45.9696

Iteration    7    Total error is: 0.02921

num. of constraints = 61
dim. of socp var   = 62,   num. of socp blk = 1
dim. of linear var = 800
*****
SDPT3: Infeasible path-following algorithms
*****
version predcorr gam expon scale_data
  HKM      1      0.000  1      0
it pstep dstep pinfeas dinfeas gap      prim-obj      dual-obj      cputime
-----
0|0.000|0.000|1.0e+00|1.3e+05|3.0e+11| 1.938256e+09  0.000000e+00| 0:0:00| chol 2✓
2
1|1.000|0.967|4.0e-07|4.1e+03|1.3e+10| 1.889009e+09 -2.338597e+06| 0:0:00| chol 26✓
25

```



```
2|0.669|0.700|1.3e-07|1.2e+03|6.6e+09| 2.062010e+09 -6.415965e+06| 0:0:00| chol
linsolve: Schur complement matrix not positive definite
switch to LU factor. lu 13 11
3|0.438|0.452|6.2e-08|6.8e+02|4.9e+09| 2.108293e+09 -1.133603e+07| 0:0:00| lu 30✓
^13
4|0.223|0.449|2.9e-07|3.8e+02|3.8e+09| 2.106370e+09 -1.877115e+07| 0:0:00| lu 12✓
30
5|0.228|0.406|6.4e-07|2.2e+02|3.1e+09| 2.055932e+09 -2.737904e+07| 0:0:00| lu 15✓
^27
6|0.179|0.481|1.3e-06|1.2e+02|2.6e+09| 1.978770e+09 -3.802319e+07| 0:0:00| lu 30✓
^15
7|0.008|0.015|1.9e-06|1.1e+02|2.6e+09| 1.974721e+09 -3.835691e+07| 0:0:00| lu 30✓
30
8|0.024|0.083|5.7e-06|1.0e+02|2.5e+09| 1.957908e+09 -3.669503e+07| 0:0:00| lu 30✓
30
9|0.009|0.026|6.6e-06|1.0e+02|2.5e+09| 1.950257e+09 -3.777576e+07| 0:0:00| lu 30✓
^20
10|0.004|0.016|5.1e-06|1.0e+02|2.5e+09| 1.952300e+09 -4.030981e+07| 0:0:00| lu 30✓
30
11|0.001|0.001|7.4e-06|1.0e+02|2.5e+09| 1.952102e+09 -4.081943e+07| 0:0:00| lu 29✓
^14
12|0.000|0.000|8.5e-06|1.0e+02|2.5e+09| 1.952227e+09 -4.222344e+07| 0:0:00| lu 30✓
^12
13|0.000|0.000|9.7e-06|1.0e+02|2.5e+09| 1.952286e+09 -4.251210e+07| 0:0:00| lu 14✓
30
14|0.000|0.001|7.4e-06|1.0e+02|2.5e+09| 1.951845e+09 -4.197590e+07| 0:0:00| lu 30✓
30
15|0.000|0.000|2.4e-05|1.0e+02|2.5e+09| 1.952997e+09 -4.343157e+07| 0:0:00| lu 14✓
30
16|0.002|0.004|2.3e-05|1.0e+02|2.5e+09| 1.950079e+09 -4.217361e+07| 0:0:00| lu 14✓
30
17|0.008|0.023|2.4e-05|9.7e+01|2.5e+09| 1.952300e+09 -4.549833e+07| 0:0:00| lu 14✓
30
18|0.000|0.000|2.3e-05|9.7e+01|2.5e+09| 1.952122e+09 -4.500405e+07| 0:0:00| lu 15✓
30
19|0.000|0.000|3.9e-05|9.7e+01|2.5e+09| 1.948554e+09 -3.922690e+07| 0:0:00| lu 30✓
^23
20|0.009|0.017|3.9e-05|9.6e+01|2.5e+09| 1.959710e+09 -4.414728e+07| 0:0:00| lu 30✓
^13
21|0.007|0.023|3.4e-05|9.4e+01|2.5e+09| 1.939849e+09 -4.222826e+07| 0:0:00| lu 30✓
^25
22|0.011|0.043|3.2e-05|9.0e+01|2.4e+09| 1.949090e+09 -4.925291e+07| 0:0:00| lu 22✓
^11
23|0.004|0.006|3.5e-05|8.9e+01|2.4e+09| 1.943531e+09 -5.595417e+07| 0:0:00| lu 30 ^✓
5
24|0.071|0.141|3.6e-05|7.7e+01|2.4e+09| 1.921103e+09 -5.961147e+07| 0:0:01| lu 30✓
14
25|0.119|0.103|3.0e-05|6.9e+01|2.3e+09| 1.905595e+09 -5.634981e+07| 0:0:01| lu 30 ^✓
7
26|0.025|0.124|2.5e-05|6.0e+01|2.3e+09| 1.851358e+09 -7.021457e+07| 0:0:01| lu 30✓
5
27|0.411|0.461|1.4e-05|3.2e+01|2.0e+09| 1.715531e+09 -7.002984e+07| 0:0:01| lu 23✓
^11
28|0.396|0.480|7.2e-06|1.7e+01|1.5e+09| 1.296788e+09 -6.357438e+07| 0:0:01| lu 17✓
```

```

30
29|0.060|0.199|6.2e-05|1.4e+01|1.5e+09| 1.249100e+09 -7.394965e+07| 0:0:01| 1u 30✓
^14
30|0.184|0.166|4.5e-05|1.1e+01|1.4e+09| 1.245142e+09 -8.419890e+07| 0:0:01| 1u 20✓
30
31|0.066|0.374|4.0e-05|7.1e+00|1.3e+09| 1.186769e+09 -7.175364e+07| 0:0:01| 1u 23✓
^18
32|0.196|0.338|4.8e-05|4.7e+00|1.3e+09| 1.095885e+09 -8.298028e+07| 0:0:01| 1u 26✓
^20
33|0.083|0.093|6.8e-05|4.2e+00|1.2e+09| 1.060785e+09 -8.043106e+07| 0:0:01| 1u 13✓
30
34|0.026|0.044|1.2e-04|4.1e+00|1.2e+09| 1.067516e+09 -9.487917e+07| 0:0:01| 1u 30✓
^25
35|0.015|0.031|8.9e-05|3.9e+00|1.2e+09| 1.037887e+09 -8.637304e+07| 0:0:01| 1u 30✓
^10
36|0.022|0.090|8.8e-05|3.6e+00|1.2e+09| 1.047634e+09 -1.201529e+08| 0:0:01| 1u 12✓
^23
37|0.113|0.291|9.2e-05|2.5e+00|1.2e+09| 9.705274e+08 -1.191890e+08| 0:0:01| 1u 30✓
16
38|0.243|0.152|5.9e-04|2.1e+00|1.2e+09| 9.580759e+08 -9.535547e+07| 0:0:01| 1u 27 ^✓
8
39|0.157|0.153|4.3e-04|1.8e+00|1.1e+09| 7.656322e+08 -1.003229e+08| 0:0:01| 1u 13✓
^18
40|0.128|0.126|1.8e-04|1.6e+00|1.1e+09| 7.607566e+08 -2.457897e+08| 0:0:01| 1u 12✓
^19
41|0.097|0.090|2.4e-04|1.4e+00|9.9e+08| 7.341427e+08 -3.987795e+08| 0:0:01| 1u 30 ^✓
7
42|0.041|0.051|2.4e-04|1.4e+00|9.3e+08| 7.332380e+08 -6.704111e+08| 0:0:01| 1u 21✓
30
43|0.057|0.091|1.4e-03|1.2e+00|9.2e+08| 7.131260e+08 -3.119767e+08| 0:0:01| 1u * 6✓
30
44|0.005|0.004|1.4e-03|1.2e+00|9.4e+08| 7.087362e+08 -3.564391e+08| 0:0:01| 1u 11✓
^22
45|0.007|0.014|1.4e-03|1.2e+00|9.5e+08| 7.047041e+08 -3.952994e+08| 0:0:01| 1u 13 ^✓
4
46|0.045|0.201|1.4e-03|9.8e-01|1.1e+09| 7.014484e+08 -6.013569e+08| 0:0:01| 1u 25✓
11
47|0.497|0.553|7.4e-04|4.4e-01|8.8e+08| 5.518860e+08 -2.217881e+08| 0:0:01| 1u 30✓
14
48|0.489|0.468|2.5e-04|2.3e-01|6.4e+08| 4.173305e+08 -2.128834e+08| 0:0:01| 1u 26✓
^17
49|0.557|0.621|1.1e-03|8.8e-02|4.7e+08| 2.965942e+08 -1.003892e+08| 0:0:01| 1u 23✓
9
50|1.000|1.000|9.9e-05|7.5e-05|1.3e+08| 9.657054e+07 -3.594175e+07| 0:0:01|
    sqlp stop: maximum number of iterations reached

```

```

-----
number of iterations    = 50
primal objective value =  7.01448396e+08
dual  objective value = -6.01356947e+08
gap := trace(XZ)       = 1.14e+09
relative gap           = 8.77e-01
actual relative gap    = 1.00e+00
rel. primal infeas     = 1.35e-03
rel. dual  infeas     = 9.80e-01

```

```
norm(X), norm(y), norm(Z) = 3.4e+08, 6.0e+08, 8.5e+08
norm(A), norm(b), norm(C) = 2.3e+07, 4.3e+06, 7.7e+01
Total CPU time (secs) = 1.06
CPU time per iteration = 0.02
termination code = -6
DIMACS errors: 2.2e-03 0.0e+00 1.4e+00 0.0e+00 1.0e+00 8.8e-01
-----
```

```
ans =
```

```
2.2152e+10
```

```
Iteration 8 Total error is: 4.3967
```

```
The total representation error of the testing signals is: 0.0081755
```

```
>>
```