SDPB 2.6.1

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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

$$M_{j}^{n}(x) = \begin{pmatrix} P_{j,11}^{n}(x) & \dots & P_{j,1m_{j}}^{n}(x) \\ \vdots & \ddots & \vdots \\ P_{j,m_{j}1}^{n}(x) & \dots & P_{j,m_{j}m_{j}}^{n}(x) \end{pmatrix}$$
(2.1)

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

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

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

The constant b_0 in formulation (2.2) is completely irrelevant to the solution algorithm, but is included for convenience.

3 Input to SDPB

You will normally start with a Polynomial Matrix Program (PMP) described in a file (or several files) in JSON, Mathematica, or XML format. PMP must first be converted, using pmp2sdp program, into an internal SDP format that SDPB can quickly load. SDP format is described in docs/SDPB_input_format.md.

pmp2sdp uses a PMP definition that is slightly different but equivalent to (2.2):

maximize
$$a \cdot z$$
 over $z \in \mathbb{R}^{N+1}$,
such that $\sum_{n=0}^{N} z_n W_j^n(x) \succeq 0$ for all $x \geq 0$ and $1 \leq j \leq J$, $n \cdot z = 1$. (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. For numerical stability, SDPB eliminates the component z_k that has the largest absolute value of $|n_k|$. 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. Note that conversion to (2.2) is trivial, if

```
you choose normalization vector n = (1, 0, ..., 0): in that case (b_0 ... b_N) = (a_0 ... a_N), (y_1 ... y_N) = (z_1 ... z_N), M_i^n(x) = W_i^n(x).
```

To construct an SDP, pmp2sdp needs the following information:

- for each $j=1,\ldots,J$:

 polynomial matrices $W_j^0(x),\ldots,W_j^N(x)$ of maximum degree d_j ,

 bilinear bases $q_m^{(j)}(x)$ $(m=0,\ldots,\lfloor d_j/2 \rfloor)$,

 sample points $x_k^{(j)}$ $(k=0,\ldots,d_j)$,

 sample scalings $s_k^{(j)}$ $(k=0,\ldots,d_j)$,
- an objective function $a \in \mathbb{R}^{N+1}$.
- a normalization vector $n \in \mathbb{R}^{N+1}$.

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, sample scalings and bilinear bases 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. See Section 3.3 in [1] for details.

pmp2sdp can parse input in JSON, Mathematica and XML formats, described below. We recommend using JSON; the two other formats are left for backward compatibility.

For convenience and/or for better efficiency when running pmp2sdp in parallel, you may split PMP into several files. In that case, you should provide an .nsv file with a null-separated list of PMP files. See details in docs/Usage.md.

3.1 JSON format

Listing 1: JSON format for PMP

```
PMP \equiv \{ \\ \text{"objective": } ["a_0", \ldots, "a_N"], \\ (optional) \text{"normalization": } ["n_0", \ldots, "n_N"], \\ \text{"PositiveMatrixWithPrefactorArray": } [ \\ \langle positive \ matrix \ with \ prefactor \ 1 \rangle, \\ \ldots \\ \langle positive \ matrix \ with \ prefactor \ J \rangle, \\ ] \\ \} \\ positive \ matrix \ with \ prefactor \ j \equiv \{ \\ (optional) \text{ "DampedRational": } \langle damped\text{-}rational \ prefactor \rangle, \\ \end{cases}
```

Some fields in JSON format are optional.

If "normalization" is not specified, the default value $n=(1,0,\ldots,0)$ is assumed, effectively reducing formulation (3.1) to (2.2).

If "samplePoints" are not specified, pmp2sdp will make a choice of sample points automatically. For historical reasons, the choice is

$$x_k^{(j)} = \frac{\pi^2(-1+4k)^2}{-64(d_j+1)\log(3-2\sqrt{2})}. (3.2)$$

If "sampleScalings" and/or "bilinearBasis" are not specified, they are calculated automatically from the "DampedRational" prefactor. 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. Only damped-rational prefactors are supported. Such prefactors are relevant to the conformal bootstrap problems. These stand for

DampedRational[
$$c$$
, $\{p_1, \dots, p_k\}$, b , x] $\rightarrow c \frac{b^x}{\prod_{i=1}^k (x - p_i)}$. (3.3)

If "DampedRational" is not specified, default sample scalings and bilinear basis are calculated assuming the prefactor $\chi(x) = e^{-x}$.

The JSON format is also described by the schema in docs/json_schema/pmp_schema.json.

3.2 Mathematica interface

JSON can be generated with a WritePmpJson function in the included Mathematica package mathematica/SDPB.m. Here file is the JSON file to be written to, and sdp has a form described in Listing 2. You can also provide a custom function samplePointsFn[d] generating sample points x_0, \ldots, x_d for a polynomial of degree d.

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].

SDPB.m also defines WritePmpXml[file, sdp] function which writes PMP in XML format described in Section 3.3. In addition, pmp2sdp can also directly read .m files containing SDP definition.

Listing 2: Usage of WritePmpJson in SDPB.m

```
function \ call \equiv
WritePmpJson[file, \langle sdp \rangle]
WritePmpJson[file, \langle sdp \rangle, \langle samplePointsFn \rangle]
sdp \equiv SDP[\langle objective \rangle, \langle normalization \rangle, \langle positive matrices with prefactors \rangle]
objective \equiv \{a_0, \ldots, a_N\}
normalization \equiv \{n_0, \ldots, n_N\}
positive matrices with prefactors \equiv \{
            \langle positive\ matrix\ with\ prefactor\ 1 \rangle,
            \langle positive\ matrix\ with\ prefactor\ J \rangle,
}
positive matrix with prefactor j \equiv
PositiveMatrixWithPrefactor[\langle prefactor \rangle,
            {
                        \{Q_{i,11}^0(x), \ldots, Q_{i,11}^N(x)\}, \ldots, \{Q_{i,m,1}^0(x), \ldots, Q_{i,m,1}^N(x)\}
            },
            . . .
            {
                       \{Q_{i,1m_i}^0(x), \ldots, Q_{i,1m_i}^N(x)\}, \ldots, \{Q_{i,m_im_i}^0(x), \ldots, Q_{i,m_im_i}^N(x)\}
            },
]
```

```
prefactor \equiv DampedRational[c, {p_1, \ldots, p_k}, b, x] or const samplePointsFn[d_-] \equiv function returning a list {x_0, ..., x_d}
```

3.3 XML format

pmp2sdp can read XML files describing PMP in form (2.2). Note that we recommend using JSON as more compact and efficient.

Listing 3: XML format for PMP

```
PMP \equiv
<sdp>
\langle xml \ for \ objective \rangle
\langle xml \ 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 \ for \ polynomial \ vector \ matrix \ M_1^n(x) \rangle
\langle xml \ for \ polynomial \ vector \ matrix \ M_J^n(x) \rangle
</polynomialVectorMatrices>
xml for polynomial vector matrix M_i^n(x) \equiv
<polynomialVectorMatrix>
< rows > m_i < / rows >
<cols>m_j</cols>
<elements>
\langle xml \ for \ polynomial \ vector \ P_{i,11}^n(x) \rangle
\langle xml\ for\ polynomial\ vector\ P^n_{j,m_i1}(x)\rangle
\langle xml\ for\ polynomial\ vector\ P^n_{j,1m_j}(x)\rangle
\langle xml \ for \ polynomial \ vector \ P^n_{j,m_jm_j}(x) \rangle
</elements>
```

```
<samplePoints>
\langle \text{elt} \rangle x_0^{(j)} \langle \text{elt} \rangle
\verb|<elt>|x_{d_j}^{(j)}|</elt>|
</samplePoints>
<sampleScalings>
<elt>s_0^{(j)}</elt>
\verb|<|elt>|s_{d_j}^{(j)}|<|elt>|
</sampleScalings>
<br/>
<br/>
dilinearBasis>
\langle xml \ for \ polynomial \ q_0^{(j)}(x) \rangle
\langle xml \ for \ polynomial \ q_{\lfloor d_i/2 \rfloor}^{(j)}(x) \rangle
</bilinearBasis>
</polynomialVectorMatrix>
xml for polynomial vector <math>P_{i,rs}^n(x) \equiv
<polynomialVector>
\langle xml\ for\ polynomial\ P_{i,rs}^0(x)\rangle
\langle 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>
```

3.4 An Example

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

$$1 + x^4 + y\left(\frac{x^4}{12} + x^2\right) \ge 0$$
 for all $x \ge 0$ (3.4)

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

Listing 4: Mathematica input for the example (3.4)

It produces the following JSON file

Listing 5: JSON file pmp. json produced by listing 4. Decimals are truncated at 12 digits.

```
"objective": [
 "Ō",
  "-1"
],
"normalization": [
 "1",
  "0"
],
"PositiveMatrixWithPrefactorArray": [
    "DampedRational": {
     "base": "0.3678794411",
     "constant": "1",
     "poles": []
   },
    "polynomials": [
      [
       "1",
           "0",
           "0".
           "0"
           "1"
         ],
           "0",
           "0",
           "1",
           "0",
           "0.08333333333"
         ]
       ]
     ]
```

```
]
| }
| ]
```

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:

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

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

where " \succeq 0" means "is positive-semidefinite" and

$$c \in \mathbb{R}^{P},$$

$$B \in \mathbb{R}^{P \times N},$$

$$A_{1}, \dots, A_{P}, C \in \mathcal{S}^{K}.$$

$$(4.3)$$

Here, \mathcal{S}^K is the space of $K \times K$ symmetric real matrices, and $\text{Tr}(A_*Y)$ denotes the vector $(\text{Tr}(A_1Y), \ldots, \text{Tr}(A_PY)) \in \mathbb{R}^P$. 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

$$P \equiv \sum_{i} A_{i}x_{i} - X - C,$$

$$p \equiv b - B^{T}x,$$

$$d \equiv c - \text{Tr}(A_{*}Y) - By,$$

$$(4.4)$$

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,

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

where primalErrorThreshold $\ll 1$ and 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

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

A point is considered "optimal" if

$$dualityGap < dualityGapThreshold,$$
 (4.6)

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

5 Output of SDPB

5.1 Terminal Output

The output from running SDPB on the example problem in section 3.4 is in listing 6. 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 Tr(XY)/K.

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

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

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 β_c described in [1].

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 μ 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.

Listing 6: Output of SDPB for the input file in listing 5

```
$ ./build/sdpb --noFinalCheckpoint -s test/data/sdp.zip -o test/out/sdpb
2024-Jan-04 20:04:14 Start SDPB
SDPB version: 2.6.1-14-ga7479df1
MPI processes: 1, nodes: 1
SDP directory : "test/data/sdp.zip"
out directory : "test/out/sdpb"
Parameters:
                           = 500
maxIterations
maxRuntime
                          = 9223372036854775807
                          = 3600
checkpointInterval
findPrimalFeasible
                          = false
findDualFeasible
                          = false
                         = false
detectPrimalFeasibleJump
detectDualFeasibleJump
                          = false
precision(actual)
                          = 400(448)
dualityGapThreshold
                          = 1e-30
primalErrorThreshold
                          = 1e-30
                          = 1e-30
dualErrorThreshold
initialMatrixScalePrimal = 1e+20
initialMatrixScaleDual
                          = 1e+20
feasibleCenteringParameter = 0.1
infeasibleCenteringParameter = 0.3
stepLengthReduction
                         = 0.7
maxComplementarity
                          = 1e+100
                         = "test/data/sdp.zip.ck"
initialCheckpointDir
checkpointDir
                          = "test/data/sdp.zip.ck"
noFinalCheckpoint
                          = true
writeSolution
                          = x,y
procGranularity
                          = 1
                           = 1
verbosity
Initialize SDP solver
       primal dimension: 5
       dual dimension: 1
       SDP blocks: 1
2024-Jan-04 20:04:14 Start solver iterations
```

	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
4	0 1.2e+39	+1.43e+20	-4.30e+20	1.00	+4.35e+18	+0.0435	+1.33e+19	0.652	0.638	0.300
5	0 5.8e+38	+1.91e+20	-6.13e+20	1.00	+1.51e+18	+0.0151	+4.80e+18	0.645	0.636	0.300
6	0 2.8e+38	+2.52e+20	-8.65e+20	1.00	+5.38e+17	+0.00538	+1.75e+18	0.640	0.634	0.300
7	0 1.4e+38	+3.36e+20	-1.21e+21	1.00	+1.94e+17	+0.00194	+6.38e+17	0.636	0.633	0.300
8	0 7.2e+37	+4.52e+20	-1.69e+21	1.00	+7.05e+16	+0.000705	+2.34e+17	0.635	0.633	0.300
9	0 3.6e+37	+6.16e+20	-2.34e+21	1.00	+2.57e+16	+0.000257	+8.58e+16	0.634	0.633	0.300
10	0 1.8e+37	+8.43e+20	-3.23e+21	1.00	+9.43e+15	+9.43e-05	+3.15e+16	0.633	0.633	0.300
11	0 9.3e+36	+1.16e+21	-4.46e+21	1.00	+3.46e+15	+3.46e-05	+1.16e+16	0.633	0.633	0.300
12	0 4.7e+36	+1.59e+21	-6.16e+21	1.00	+1.27e+15	+1.27e-05	+4.24e+15	0.633	0.633	0.300
13	0 2.4e+36	+2.20e+21	-8.49e+21	1.00	+4.65e+14	+4.65e-06	+1.56e+15	0.633	0.633	0.300
14	0 1.2e+36	+3.03e+21	-1.17e+22	1.00	+1.71e+14	+1.71e-06	+5.71e+14	0.633	0.633	0.300
15	0 6.1e+35	+4.18e+21	-1.62e+22	1.00	+6.26e+13	+6.26e-07	+2.09e+14	0.633	0.633	0.300
16	0 3.1e+35	+5.77e+21	-2.23e+22	1.00	+2.30e+13	+2.30e-07	+7.68e+13	0.633	0.633	0.300

```
0 1.6e+35 +7.96e+21
                                      -3.08e+22
                                                   1.00
                                                               +8.42e+12
                                                                            +8.42e-08
                                                                                         +2.82e+13
                                                                                                                0.633
                                                                                                                          0.300
17
                                                                                                      0.633
18
              0 7.9e+34
                         +1.10e+22
                                       -4.25e+22
                                                   1.00
                                                               +3.09e+12
                                                                            +3.09e-08
                                                                                         +1.03e+13
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
19
              0 4.0e+34
                         +1.52e+22
                                      -5.86e+22
                                                   1.00
                                                               +1.13e+12
                                                                            +1.13e-08
                                                                                         +3.79e+12
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
                                      -8.09e+22
                                                                                         +1.39e+12
                                                                                                                0.633
20
              0 2.0e+34
                         +2.09e+22
                                                               +4.15e+11
                                                                            +4.15e-09
                                                                                                      0.633
                                                                                                                          0.300
                                                   1.00
21
              0 1.0e+34
                         +2.89e+22
                                      -1.12e+23
                                                   1.00
                                                               +1.52e+11
                                                                            +1.52e-09
                                                                                         +5.09e+11
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
                                                                                         +1.87e+11
22
              0 5.2e+33
                         +3.98e+22
                                                               +5.58e+10
                                                                            +5.58e-10
                                                                                                                0.633
                                                                                                                          0.300
                                      -1.54e + 23
                                                   1.00
                                                                                                      0.633
23
                                                               +2.05e+10
                                                                            +2.05e-10
                                                                                         +6.85e+10
              0 2.6e+33
                         +5.50e+22
                                       -2.13e+23
                                                   1.00
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
24
              0 1.3e+33
                         +7.59e+22
                                      -2.93e+23
                                                   1.00
                                                               +7.51e+09
                                                                            +7.51e-11
                                                                                         +2.51e+10
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
25
              0 6.7e+32
                         +1.05e+23
                                      -4.05e+23
                                                   1.00
                                                               +2.75e+09
                                                                            +2.75e-11
                                                                                         +9.21e+09
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
26
              0 3.4e+32
                         +1.44e+23
                                      -5.59e+23
                                                   1.00
                                                               +1.01e+09
                                                                            +1.01e-11
                                                                                         +3.38e+09
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
27
                         +1.99e+23
                                      -7.71e+23
                                                               +3.70e+08
                                                                            +3.70e-12
                                                                                         +1.24e+09
                                                                                                                0.633
              0 1.7e+32
                                                   1.00
                                                                                                      0.633
                                                                                                                          0.300
28
              0 8.7e+31
                         +2.75e+23
                                      -1.06e+24
                                                   1.00
                                                               +1.36e+08
                                                                            +1.36e-12
                                                                                         +4.54e+08
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
29
                         +3.80e+23
                                      -1.47e+24
                                                               +4.98e+07
                                                                            +4.98e-13
                                                                                         +1.67e+08
                                                                                                                0.633
              0.4.4e+31
                                                   1.00
                                                                                                      0.633
                                                                                                                          0.300
30
              0 2.2e+31
                         +5.24e+23
                                      -2.03e+24
                                                   1.00
                                                               +1.83e+07
                                                                            +1.83e-13
                                                                                         +6.11e+07
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
31
              0 1.1e+31
                         +7.23e+23
                                      -2.80e+24
                                                   1.00
                                                               +6.70e+06
                                                                            +6.70e-14
                                                                                         +2.24e+07
                                                                                                      0.633
                                                                                                                0.633
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32
              0 5.7e+30
                         +9.98e+23
                                      -3.86e+24
                                                               +2.46e+06
                                                                            +2.46e-14
                                                                                         +8.22e+06
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
                                                   1.00
33
              0 2.9e+30
                         +1.38e+24
                                       -5.32e+24
                                                               +9.01e+05
                                                                            +9.01e-15
                                                                                         +3.01e+06
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
                                                   1.00
34
              0 1.5e+30
                         +1.90e+24
                                      -7.35e+24
                                                   1.00
                                                               +3.30e+05
                                                                            +3.30e-15
                                                                                         +1.11e+06
                                                                                                      0.633
                                                                                                                0.633
                                                                                                                          0.300
35
              0 7.4e+29
                         +2.62e+24
                                      -1.01e+25
                                                   1.00
                                                               +1.21e+05
                                                                            +1.21e-15
                                                                                         +4.05e+05
                                                                                                      0.633
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                                                                                                                          0.300
36
                                                                                         +1.49e+05
              0 3.7e+29
                         +3.62e+24
                                      -1.40e+25
                                                   1.00
                                                               +4.44e+04
                                                                            +4.44e-16
                                                                                                      0.633
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                                                                                                                          0.300
37
              0 1.9e+29
                         +4.99e+24
                                      -1.93e+25
                                                   1.00
                                                               +1.63e+04
                                                                            +1.63e-16
                                                                                         +5.45e+04
                                                                                                      0.633
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38
              0 9.6e+28
                         +6.89e+24
                                      -2.66e+25
                                                   1.00
                                                               +5.98e+03
                                                                            +5.98e-17
                                                                                         +2.00e+04
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                                                                                         +7.33e+03
39
              0 4.8e+28
                         +9.51e+24
                                      -3.68e+25
                                                               +2.19e+03
                                                                            +2.19e-17
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                                                   1.00
                                      -5.07e+25
                                                               +803.
                                                                            +8.03e-18
                                                                                         +2.69e+03
                                                                                                      0.634
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                                                                                                                          0.300
40
              0 2.4e+28
                         +1.31e+25
                                                   1.00
                                      -7.00e+25
                                                               +294.
                                                                                         +985.
                                                                                                                0.634
41
              0 1.2e+28
                         +1.81e+25
                                                   1.00
                                                                            +2.94e-18
                                                                                                      0.634
                                                                                                                          0.300
                                                   1.00
42
              0 6.3e+27
                         +2.50e+25
                                      -9.64e+25
                                                               +108.
                                                                            +1.08e-18
                                                                                         +360.
                                                                                                      0.636
                                                                                                                0.635
                                                                                                                          0.300
43
              0 3.2e+27
                         +3.44e+25
                                      -1.32e+26
                                                   1.00
                                                               +39.1
                                                                            +3.91e-19
                                                                                         +131.
                                                                                                      0.642
                                                                                                                0.639
                                                                                                                          0.300
              0 1.6e+27
                         +4.72e+25
                                      -1.81e+26
                                                               +14.0
                                                                            +1.40e-19
                                                                                         +47.5
                                                                                                      0.657
                                                                                                                0.649
                                                                                                                          0.300
44
                                                   1.00
45
              0 7.8e+26
                         +6.42e+25
                                      -2.41e+26
                                                               +4.80
                                                                            +4.80e-20
                                                                                         +16.7
                                                                                                      0.699
                                                                                                                0.677
                                                                                                                          0.300
                                                   1.00
                                                                            +1.44e-20
46
              0 3.6e+26
                         +8.51e+25
                                      -3.04e+26
                                                   1.00
                                                               +1.44
                                                                                         +5.40
                                                                                                      0.785
                                                                                                                0.768
                                                                                                                          0.300
47
              0 1.6e+26
                         +1.02e+26
                                       -3.19e+26
                                                   1.00
                                                               +0.310
                                                                            +3.10e-21
                                                                                         +1.25
                                                                                                      1.00
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48
              0 5.3e+25
                         +8.01e+25
                                      -1.83e+26
                                                   1.00
                                                               +7.61e-116
                                                                            +2.88e-118
                                                                                         +5.79e-90
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49
              0 1.8e+25
                         +2.73e+25
                                      -6.20e+25
                                                   1.00
                                                               +9.24e-116
                                                                            +2.94e-117
                                                                                         +1.08e-85
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50
              0 6.0e+24
                         +9.21e+24
                                      -2.09e+25
                                                   1.00
                                                               +1.56e-115
                                                                            +4.24e-117
                                                                                         +4.71e-86
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              0 2.0e+24
                                      -7.08e+24
                                                               +1.09e-115
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51
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52
              0 6.9e+23
                         +1.04e+24
                                      -2.39e+24
                                                   1.00
                                                               +1.07e-115
                                                                            +6.29e-117
                                                                                         +3.94e-87
                                                                                                      0.737
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                                      -8.08e+23
53
              0 2.3e+23
                         +3.51e+23
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54
              0 7.8e+22
                         +1.18e+23
                                      -2.72e+23
                                                   1.00
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                                                                            +9.43e-117
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55
              0 2.6e+22
                         +3.95e+22
                                      -9.14e+22
                                                   1.00
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                                                                            +9.56e-117
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56
              0 8.8e+21
                         +1.32e+22
                                      -3.07e+22
                                                   1.00
                                                               +1.02e-115
                                                                            +5.74e-117
                                                                                         +1.93e-89
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57
              0 2.9e+21
                         +4.43e+21
                                      -1.03e+22
                                                   1.00
                                                               +1.15e-115
                                                                            +1.19e-116
                                                                                         +5.03e-90
                                                                                                      0.739
                                                                                                                0.739
                                                                                                                          0.100
                         +1.48e+21
                                      -3.44e+21
58
              0.9.8e+20
                                                                            +1.77e-116
                                                                                         +1.31e-90
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                                                               +8.15e-116
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59
              0 3.3e+20
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                                      -1.15e+21
                                                   1.00
                                                               +7.61e-116
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60
              0 1.1e+20
                         +1.66e+20
                                      -3.85e+20
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61
              0 3.7e+19
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62
              0 1.2e+19
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63
              0 4.1e+18
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                                      -1.44e+19
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                                                               +6.16e-116
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                                                                                         +4.08e-94
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64
              0 1.4e+18
                         +2.06e+18
                                      -4.80e+18
                                                   1.00
                                                               +1.60e-116
                                                                            +3.76e-120
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                                                               +4.17e-117
65
              0 4.6e+17
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                                      -1.60e+18
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                                                                            +9.76e-121
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66
              0 1.5e+17
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                                       -5.36e+17
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                                                                            +2.54e-121
                                                                                         +2.75e-95
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67
              0 5.1e+16
                         +7.68e+16
                                      -1.79e+17
                                                   1.00
                                                               +2.81e-118
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                                                                                                      0.740
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                                      -5.97e+16
                                                                            +1.72e-122
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68
              0 1.7e+16
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                                                               +7.31e-119
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69
              0 5.7e+15
                         +8.56e+15
                                      -1.99e+16
                                                   1.00
                                                               +1.90e-119
                                                                            +4.58e-123
                                                                                         +4.83e-97
                                                                                                      0.740
                                                                                                                0.740
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                                      -6.65e+15
                                                               +4.93e-120
                                                                            +1.38e-123
                                                                                         +1.25e-97
70
                         +2.86e+15
              0 1.9e+15
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71
              0 6.3e+14
                         +9.53e+14
                                       -2.22e+15
                                                   1.00
                                                               +1.28e-120
                                                                            +7.26e-124
                                                                                         +3.26e-98
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72
              0 2.1e+14
                         +3.18e+14
                                      -7.41e+14
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                                                               +3.33e-121
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                                                                                         +8.47e-99
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73
              0 7.1e+13
                         +1.06e+14
                                       -2.47e+14
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                                                               +8.64e-122
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74
              0 2.4e+13
                         +3.54e+13
                                      -8.26e+13
                                                   1.00
                                                               +2.24e-122
                                                                            +3.18e-125
                                                                                         +5.71e-100
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75
                                      -2.76e+13
                                                               +5.83e-123
              0 7.9e+12
                         +1.18e+13
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                                                                            +8.26e-126
                                                                                         +1.48e-100
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76
              0 2.6e+12
                         +3.94e+12
                                       -9.20e+12
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                                                               +1.51e-123
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77
              0 8.8e+11
                         +1.32e+12
                                      -3.07e+12
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78
              0 2.9e+11
                         +4.39e+11
                                      -1.02e+12
                                                   1.00
                                                               +1.02e-124
                                                                            +1.45e-127
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79
              0 9.8e+10
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                                      -3.42e+11
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                                                               +2.65e-125
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80
              0 3.3e+10
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                                                                            +9.74e-129
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                                      -1.14e+11
                                                   1.00
                                                                                                      0.740
81
                                      -3.80e+10
                                                                +1.79e-126
                                                                            +2.53e-129
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              0 1.1e+10
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82
              0 3.6e+09
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83
              0 1.2e+09
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                                      -4.24e+09
                                                   1.00
                                                               +1.20e-127
                                                                            +1.71e-130
                                                                                         +3.06e-105
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84
              0 4.0e+08 +6.06e+08
                                      -1.41e+09
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                                                               +3.13e-128 +4.43e-131
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                                     -4.72e+08
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                                                              +8.12e-129 +1.15e-131 +2.06e-106 0.740
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85
86
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                                      -1.57e+08
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                                                              +2.11e-129
                                                                           +2.99e-132
                                                                                        +5.36e-107
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87
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88
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89
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90
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91
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                                                                                        +6.32e-110
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92
             0.6.2e+04
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                                      -2.17e+05
                                                  1.00
                                                              +6.41e-133
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93
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94
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95
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96
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                                                                                        +7.45e-113
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97
             0 2.6e+02
                        +394.
                                      -886.
                                                  1.00
                                                              +5.50e-135
                                                                           +1.33e-135
                                                                                        +1.93e-113
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98
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                         +136.
                                      -291.
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                                                                                        +5.01e-114
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99
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101
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102
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                                                                                        +3.27e-116
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                                                              +2.75e-135
                                                                           +6.29e-136
                                                                                        +7.67e-117
103
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                                      +0.854
                                                  0.555
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                         +2.20
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                                                              +2.02e-135
                                                                           +1.55e-136
                                                                                                              0.764
104
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                                                                                        +1.78e-117
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105
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                                      +1.75
                                                  0.0557
                                                              +3.92e-136
                                                                           +0.00
                                                                                        +4.21e-118
                                                                                                     0.764
                                                                                                              0.764
                                                                                                                        0.100
106
             0 0.013
                         +1.88
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                                                              +3.57e-136
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107
             0 0.0040
                         +1.85
                                      +1.83
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                                                              +1.70e-136
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                                                              +5.13e-136
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108
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             0 0.00038
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                                                              +6.37e-136
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109
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110
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111
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                                                  4.77e-05
                                                              +9.95e-137
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112
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113
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114
             0 9.7e-07
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115
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                                                              +5.08e-136
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116
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                        +1.84
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117
             0 2.6e-08
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118
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                                                  1.08e-08
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                                                                           +1.90e-136
             0 2.4e-09
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                                                  3.24e-09
                                                              +2.19e-136
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119
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120
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122
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123
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124
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125
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126
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127
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128
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129
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130
             0 4.2e-15
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131
             0 1.3e-15
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132
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133
             0 1.1e-16
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                                                  1.56e-16
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                                                                           +2.46e-136
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134
             0 3.4e-17
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                                                  4.67e-17
                                                              +1.12e-136
                                                                           +6.53e-137
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135
             0 1.0e-17
                        +1.84
                                      +1.84
                                                  1.40e-17
                                                              +4.30e-136
                                                                           +6.07e-137
                                                                                        +8.25e-134
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136
             0 3.1e-18
                        +1.84
                                      +1.84
                                                  4.20e-18
                                                              +5.18e-136
                                                                           +3.61e-136
                                                                                        +1.99e-133
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137
             0 9.3e-19
                        +1.84
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                                                   1.26e-18
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                                                                           +1.17e-136
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138
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139
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140
             0 2.5e-20
                        +1.84
                                      +1.84
                                                  3.40e-20
                                                              +7.02e-136
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141
             0 7.5e-21
                        +1.84
                                      +1.84
                                                  1.02e-20
                                                              +7.15e-136
                                                                           +5.85e-137
                                                                                        +1.22e-132
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142
             0 2.3e-21
                        +1.84
                                      +1.84
                                                  3.06e-21
                                                              +8.79e-136
                                                                           +4.70e-137
                                                                                        +8.71e-133
                                                                                                     0.778
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                                                  9.19e-22
                                                                           +2.78e-136
                                                                                        +2.74e-133
143
             0 6.8e-22
                        +1.84
                                      +1.84
                                                              +1.15e-135
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144
             0 2.0e-22
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                                      +1.84
                                                  2.76e-22
                                                              +5.67e-136
                                                                           +4.45e-136
                                                                                        +5.94e-133
                                                                                                     0.778
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             0 6.1e-23
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145
                        +1.84
                                      +1.84
                                                              +6.16e-136
                                                                           +3.91e-136
                                                                                        +3.77e-132
                                                                                                    0.778
                                                                                                              0.778
                                                                                                                        0.100
146
             0 1.8e-23
                        +1.84
                                      +1.84
                                                  2.48e-23
                                                              +1.14e-135
                                                                           +4.40e-136
                                                                                        +1.11e-132
                                                                                                     0.778
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147
             0 5.5e-24
                        +1.84
                                      +1.84
                                                  7.44e-24
                                                              +6.65e-136
                                                                           +4.59e-136
                                                                                        +1.32e-132
                                                                                                    0.778
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                                                  2.23e-24
148
             0 1.6e-24
                                      +1.84
                                                              +3.93e-136
                                                                           +2.56e-136
                                                                                        +7.97e-133
                                                                                                              0.778
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149
             0 4.9e-25
                                      +1.84
                                                  6.70e-25
                                                                           +3.06e-136
                                                                                        +1.77e-132
                                                                                                              0.778
                                                                                                                        0.100
                         +1.84
                                                              +7.85e-136
                                                                                                     0.778
                                                  2.01e-25
150
             0 1.5e-25
                        +1.84
                                      +1.84
                                                              +4.17e-136
                                                                           +2.62e-136
                                                                                        +4.13e-133
                                                                                                    0.778
                                                                                                              0.778
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151
             0 4.4e-26
                        +1.84
                                      +1.84
                                                  6.03e-26
                                                              +5.77e-136
                                                                           +3.80e-136
                                                                                        +3.89e-132
                                                                                                    0.778
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                                                                                                                        0.100
152
             0 1.3e-26 +1.84
                                      +1.84
                                                  1.81e-26
                                                              +4.39e-136 +1.70e-136
                                                                                        +6.24e-132
                                                                                                    0.778
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                                                                                                                        0.100
```

```
153
            0 4.0e-27 +1.84
                                  +1.84
                                             5.43e-27
                                                        +7.21e-136 +4.33e-136 +2.04e-132 0.778
                                                                                                    0.778
                                                                                                            0.100
154
            0 1.2e-27 +1.84
                                  +1.84
                                             1.63e-27
                                                        +5.54e-136 +3.51e-136 +4.22e-132
                                                                                           0.778
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155
            0 3.6e-28 +1.84
                                  +1.84
                                              4.88e-28
                                                        +5.55e-136 +3.99e-136 +7.05e-132 0.778
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                                                                                                            0.100
            0 1.1e-28 +1.84
                                  +1.84
                                              1.47e-28
                                                        +2.16e-136 +2.71e-136 +1.73e-131 0.778
156
                                                                                                    0.778
                                                                                                            0.100
157
            0 3.2e-29 +1.84
                                  +1.84
                                              4.40e-29
                                                        +8.40e-136 +3.49e-136 +1.20e-131 0.778
                                                                                                    0.778
                                                                                                            0.100
                                                        +2.15e-136 +4.09e-136 +3.41e-131
158
            0 9.7e-30 +1.84
                                  +1.84
                                              1.32e-29
                                                                                           0.778
                                                                                                    0.778
                                                                                                            0.100
            0 2.9e-30
                                  +1.84
                                              3.96e-30
                                                        +6.19e-136 +4.88e-136
                                                                                                            0.100
159
                      +1.84
                                                                                +3.44e-131
                                                                                           0.778
                                                                                                    0.778
160
            0 8.7e-31 +1.84
                                  +1.84
                                              1.19e-30
                                                        +1.88e-136 +1.63e-136 +1.42e-131
                                                                                           0.778
                                                                                                    0.778
                                                                                                            0.100
----found primal-dual optimal solution----
```

primalObjective = 1.84026576313204924668804017173055420056358532030282556465761906133430166726537336826049865612094019 0211160188629478172102847851400971545

 $\begin{array}{lll} {\rm dual0bjective} &= 1.840265763132049246688040171729243880847849070203079579264064559727569678203895517291163568652036837213248476950467408148728442213127677 \end{array}$

 $\begin{array}{lll} {\tt dualityGap} &= 3.560137187756362701499990596353350507234427431091688312938856070418949746208535223856956766944356172630595608074240236952679818626742854e-31 \end{array}$

 $\begin{array}{ll} \texttt{primalError} &= 8.004724627946528542161924151546912519523387828336604493888510266946243868195792337192519658206950766138417240341523554115275581567613244e-136 \end{array}$

 $\begin{array}{lll} \text{dualError} &= 3.679633336256139031892979193374183927405792086465826844853318528772107329056688169908271261325394455152562009003409010941981912150248860e-131 \end{array}$

Saving solution to : "test/out/sdpb"

For larger, parallel runs, the exact solution that SDPB computes can vary between different machines, or even different configurations on the same run. For example, the step size is computed by adding up many other numbers. The order in which these numbers are added can change the final sum in the lowest significant bits. This does not make the solver unstable, but it does introduce a minor amount of variation. The solver still converges to the same answer up to the error thresholds and duality gap, but the actual value of the residual errors and gap will be different.

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 --detectPrimalFeasibleJump 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 7: Contents of the output file test/out/sdpb/out.txt corresponding to listing 5. 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 = 1.8402657631320492466880401717305542005635853203028255646...;
dualObjective = 1.8402657631320492466880401717292438808478490702030795792...;
dualityGap = 3.5601371877563627014999905963533505072344274310916883129...e-31;
primalError = 8.0047246279465285421619241515469125195233878283366044938...e-136;
dualError = 3.6796333362561390318929791933741839274057920864658268448...e-131;
Solver runtime = 0;
```

The output file test/out/sdpb/out.txt corresponding to listing 5 is shown in listing 7. It includes the reason for termination, the final primal/dual objective values, the final duality gap, the final primal/dual errors, and the total runtime. The vector y is saved in test/out/sdpb/y.txt, and the two blocks of the x vector are saved in test/out/sdpb/x_0.txt and test/out/sdpb/x_1.txt. For JSON and Mathematica, you can also restore the vector z from y using normalization condition $n \cdot z = 1$ (3.1). If you call SDPB with --writeSolution="x,y,z"



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.

option, z is saved in test/out/sdpb/z.txt. To write additional files for the matrices X and Y, add the option --writeSolution="x,y,z,X,Y".

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

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

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.

Checkpoints are written in binary format to conserve space and speed up loading and unloading. If you specify the --writeSolution="x,y,X,Y" option, the output directory can also be used to restart a computation with the -i option. It will not be bitwise identical to restarting from a binary checkpoint, but it should be very, very, very close.

Text checkpoints can be useful if you want to solve a different system by starting closer to previously solved system. You can also use it to continue a calculation with a different number of cores, or even on a different machine. Using the previous input as an example,

```
$ ./build/sdpb -s test/data/sdp.zip -o test/test/out/sdpb --noFinalCheckpoint --writeSolution="x,y,X,Y"
$ ./build/sdpb -s test/data/sdp.zip -o test/test/out/sdpb --noFinalCheckpoint -i test/test/out/sdpb
```

the second calculation will start from the end of the first calculation.

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 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.

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