Lab09 - optimalization exercises, Pawel Drapiewski 25.04.2018 r.

Difference convex programing - excercise 10 from Optimization_Problems.pdf

```
eps = 10e-5; % this algorithm will iterate over cvx to gain good
result
x_k = 10; % init values (arbitraly choosen)
iter_index = 1;
found_x = [];
while (1)
    a = [0; 2]; % this is fixed point
    cvx_begin
    variables b(2) % we search this point. it should be the closest
point thath lay on the y = x^2 + 1
   minimize norm(a - b)
    subject to
        b(2) - b(1) * b(1) - 1 <= 0 % this should be changed to non
quadratic problem using linear aproximation (on sheet)
        b(2) - x_k * x_k - 1 - 2 * x_k * (b(1) - x_k) == 0 %
 aproximated y - x^2 - 1 == 0
   cvx_end
    if (abs(x_k - b(1)) < eps)
       break;
    %save the results
   x_k = b(1);
    fprintf('##################################\n');
    fprintf('#### Best result in %d interation: %d ####\n',
 iter_index, x_k)
    fprintf('#########################;\n');
    found_x = [found_x, x_k];
    iter_index = iter_index + 1;
end
found x
% Good result is found in 11 iteration. Of course this may vary
depends on init value of x_k.
% As we can see, very close result is already obtained in 5th
iteration, so
% we can say that this algorithm works very efficiently.
Calling SDPT3 4.0: 3 variables, 1 equality constraints
```

```
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
*******************
  SDPT3: Infeasible path-following algorithms
*******************
version predcorr gam expon scale_data
   NT 1 0.000 1 0
it pstep dstep pinfeas dinfeas gap prim-obj dual-obj
cputime
     ._____
 0|0.000|0.000|9.9e-01|1.0e+01|1.8e+02| 8.402821e+00 0.000000e+00|
 0:0:00 | chol 1 1
1/1.000/0.948/3.8e-08/5.7e-01/1.7e+01/ 1.083118e+01 6.311493e+00/
0:0:00 | chol 1 1
2|1.000|1.000|2.6e-08|5.0e-03|1.8e+00| 6.177119e+00 4.472507e+00|
 0:0:00/ chol 1 1
 3|0.981|0.992|8.7e-09|5.4e-04|2.6e-02| 5.060735e+00 5.039775e+00|
 0:0:00 | chol 1 1
 4|0.989|0.989|7.1e-10|5.5e-05|2.9e-04| 5.043888e+00 5.044155e+00|
 0:0:00 | chol 1 1
 5/0.989/0.989/4.7e-11/6.1e-07/3.2e-06/ 5.043701e+00 5.043704e+00/
0:0:00 | chol 1 1
6|0.989|0.989|8.2e-13|6.7e-09|3.5e-08| 5.043699e+00 5.043699e+00|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08
number of iterations = 6
primal objective value = 5.04369933e+00
dual objective value = 5.04369937e+00
gap := trace(XZ)
                 = 3.53e-08
                  = 3.18e-09
relative gap
actual relative gap = -2.91e-09
rel. primal infeas (scaled problem) = 8.16e-13
          11 11 11
rel. dual
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual " " = 0.00e+00
norm(X), norm(y), norm(Z) = 7.1e+00, 5.0e-02, 1.4e+00
norm(A), norm(b), norm(C) = 2.1e+01, 1.0e+02, 2.0e+00
Total CPU time (secs) = 0.07
CPU time per iteration = 0.01
termination code = 0
DIMACS: 8.2e-13 0.0e+00 6.7e-09 0.0e+00 -2.9e-09 3.2e-09
Status: Solved
Optimal value (cvx optval): +5.0437
#### Best result in 1 interation: 5.037406e+00 ####
Calling SDPT3 4.0: 3 variables, 1 equality constraints
```

```
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
*******************
  SDPT3: Infeasible path-following algorithms
*******************
version predcorr gam expon scale_data
       1 0.000 1 0
it pstep dstep pinfeas dinfeas gap
                               prim-obj dual-obj
cputime
0/0.000/0.000/9.6e-01/5.1e+00/4.7e+01/4.262345e+00 0.000000e+00/
0:0:00/ chol 1 1
1/1.000/0.938/7.0e-08/3.6e-01/5.6e+00/5.151434e+00 3.286821e+00/
0:0:00/ chol 1 1
2|1.000|1.000|1.2e-07|5.0e-03|4.5e-01| 2.898602e+00 2.478484e+00|
0:0:00/ chol 1 1
3/0.986/0.989/1.9e-08/5.5e-04/5.6e-03/ 2.608847e+00 2.606093e+00/
0:0:00/ chol 1 1
4|0.989|0.989|3.0e-10|5.5e-05|6.1e-05| 2.605199e+00 2.605427e+00|
0:0:00 | chol 1 1
5|0.989|0.989|1.2e-10|6.1e-07|6.8e-07| 2.605160e+00 2.605162e+00|
0:0:00 | chol 1 1
6|0.992|0.994|1.6e-12|3.5e-09|7.6e-09| 2.605159e+00 2.605159e+00|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
_____
number of iterations = 6
primal objective value = 2.60515906e+00
dual objective value = 2.60515908e+00
gap := trace(XZ) = 7.55e-09
relative gap
                  = 1.22e-09
actual relative gap = -1.71e-09
rel. primal infeas (scaled problem) = 1.64e-12
rel. dual
              " = 3.48e-09
rel. primal infeas (unscaled problem) = 0.00e+00
                  " = 0.00e+00
rel. dual
norm(X), norm(y), norm(Z) = 3.7e+00, 9.9e-02, 1.4e+00
norm(A), norm(b), norm(C) = 1.1e+01, 2.7e+01, 2.0e+00
Total CPU time (secs) = 0.09
CPU time per iteration = 0.02
termination code = 0
DIMACS: 1.6e-12 0.0e+00 3.5e-09 0.0e+00 -1.7e-09 1.2e-09
Status: Solved
Optimal value (cvx_optval): +2.60516
#### Best result in 2 interation: 2.592420e+00 ####
```

```
Calling SDPT3 4.0: 3 variables, 1 equality constraints
num. of constraints = 1
dim.\ of\ socp\ var\ =\ 3,\ num.\ of\ socp\ blk\ =\ 1
*******************
  SDPT3: Infeasible path-following algorithms
******************
version predcorr gam expon scale_data
       1 0.000 1 0
it pstep dstep pinfeas dinfeas gap prim-obj dual-obj
cputime
            ._____
0/0.000/0.000/8.9e-01/2.6e+00/1.5e+01/ 2.405039e+00 0.000000e+00/
0:0:00 | chol 1 1
1/1.000/0.927/1.1e-07/2.4e-01/2.0e+00/ 2.554599e+00 1.813070e+00/
0:0:00/ chol 1 1
2|1.000|1.000|1.6e-07|5.0e-03|1.1e-01| 1.536397e+00 1.442155e+00|
0:0:00/ chol 1 1
3|0.989|0.989|2.1e-08|5.5e-04|1.2e-03| 1.462960e+00 1.463350e+00|
0:0:00/ chol 1 1
4|0.989|0.989|4.1e-09|5.5e-05|1.3e-05| 1.462143e+00 1.462291e+00|
0:0:00/ chol 1 1
5/0.989/0.989/2.5e-10/6.1e-07/1.5e-07/ 1.462134e+00 1.462135e+00/
0:0:00/ chol 1 1
6|0.992|0.995|3.1e-12|3.4e-09|1.8e-09| 1.462133e+00 1.462133e+00|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
number of iterations = 6
primal objective value = 1.46213349e+00
dual objective value = 1.46213349e+00
gap := trace(XZ) = 1.78e-09
relative gap
                  = 4.53e-10
actual relative gap = -2.07e-09
rel. primal infeas (scaled problem) = 3.15e-12
rel. dual " " = 3.38e-09
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual " " = 0.00e+00
norm(X), norm(y), norm(Z) = 2.1e+00, 1.9e-01, 1.4e+00
norm(A), norm(b), norm(C) = 6.3e+00, 8.7e+00, 2.0e+00
Total CPU time (secs) = 0.07
CPU time per iteration = 0.01
termination code = 0
DIMACS: 3.1e-12 0.0e+00 3.4e-09 0.0e+00 -2.1e-09 4.5e-10
Status: Solved
Optimal value (cvx optval): +1.46213
#### Best result in 3 interation: 1.435675e+00 ####
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```
num. of constraints = 1
\dim. of socp var = 3, num. of socp blk = 1
******************
  SDPT3: Infeasible path-following algorithms
*******************
version predcorr gam expon scale_data
   NT 1 0.000 1 0
                                 prim-obj dual-obi
it pstep dstep pinfeas dinfeas gap
cputime
0/0.000/0.000/7.5e-01/1.5e+00/7.0e+00/ 1.740907e+00 0.000000e+00/
0:0:00| chol 1 1
1|1.000|0.929|1.5e-07|1.5e-01|7.9e-01| 1.510623e+00 1.189509e+00|
0:0:00 | chol 1 1
2|1.000|1.000|1.6e-07|5.0e-03|2.6e-02| 1.024249e+00 1.008933e+00|
0:0:00/ chol 1 1
3/0.990/0.990/6.1e-09/5.5e-04/2.7e-04/ 1.006977e+00 1.007813e+00/
0:0:00/ chol 1 1
4|0.989|0.989|1.3e-08|6.0e-06|2.9e-06| 1.006797e+00 1.006806e+00|
0:0:00/ chol 1 1
5/0.992/0.995/1.3e-10/3.3e-08/3.5e-08/ 1.006795e+00 1.006795e+00/
0:0:00 | chol 1 1
6|0.992|0.994|1.1e-12|2.2e-10|4.2e-10| 1.006795e+00 1.006795e+00|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
number of iterations = 6
primal objective value = 1.00679512e+00
dual objective value = 1.00679512e+00
gap := trace(XZ) = 4.25e-10
relative gap
                   = 1.41e-10
actual relative gap = -7.00e-12
rel. primal infeas (scaled problem) = 1.14e-12
rel. dual
          " = 2.22e-10
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual " " = 0.00e+00
norm(X), norm(y), norm(Z) = 1.4e+00, 3.3e-01, 1.4e+00
norm(A), norm(b), norm(C) = 4.0e+00, 4.1e+00, 2.0e+00
Total CPU time (secs) = 0.07
CPU time per iteration = 0.01
termination code = 0
DIMACS: 1.1e-12 0.0e+00 2.2e-10 0.0e+00 -7.0e-12 1.4e-10
Status: Solved
Optimal value (cvx_optval): +1.0068
#### Best result in 4 interation: 9.507842e-01 ####
```

Calling SDPT3 4.0: 3 variables, 1 equality constraints

```
Calling SDPT3 4.0: 3 variables, 1 equality constraints
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
*****************
  SDPT3: Infeasible path-following algorithms
************************
version predcorr gam expon scale_data
   NT 1 0.000 1 0
it pstep dstep pinfeas dinfeas gap prim-obj dual-obj
cputime
           ______
 0/0.000/0.000/6.6e-01/1.1e+00/5.5e+00/ 1.732051e+00 0.000000e+00/
0:0:00/ chol 1 1
1/1.000/0.969/1.7e-07/8.2e-02/4.2e-01/ 1.188237e+00 9.663883e-01/
0:0:00/ chol 1 1
2|0.999|1.000|1.1e-07|5.0e-03|5.2e-03| 8.892244e-01 8.929662e-01|
 0:0:00/ chol 1 1
 3|0.989|0.989|7.5e-08|5.5e-04|5.5e-05| 8.862365e-01 8.871532e-01|
0:0:00 | chol 1 1
 4/0.989/0.989/2.3e-08/6.0e-06/6.3e-07/8.862043e-01 8.862144e-01/
0:0:00/ chol 1 1
 5/0.992/0.993/2.0e-10/4.2e-08/7.6e-09/ 8.862039e-01 8.862040e-01/
0:0:00 | chol 1 1
6|0.992|0.993|1.6e-12|3.1e-10|9.2e-11| 8.862039e-01 8.862039e-01|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
______
 number of iterations = 6
primal objective value = 8.86203927e-01
dual objective value = 8.86203927e-01
qap := trace(XZ) = 9.22e-11
                  = 3.32e-11
relative gap
actual relative gap = -1.63e-10
rel. primal infeas (scaled problem) = 1.62e-12
rel. dual " " = 3.09e-10
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual " " = 0.00e+00
norm(X), norm(y), norm(Z) = 1.3e+00, 4.7e-01, 1.4e+00
norm(A), norm(b), norm(C) = 3.1e+00, 2.9e+00, 2.0e+00
Total CPU time (secs) = 0.06
CPU time per iteration = 0.01
termination code = 0
DIMACS: 1.6e-12 0.0e+00 3.1e-10 0.0e+00 -1.6e-10 3.3e-11
Status: Solved
Optimal value (cvx_optval): +0.886204
```

```
#### Best result in 5 interation: 7.843583e-01 ####
Calling SDPT3 4.0: 3 variables, 1 equality constraints
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
********************
  SDPT3: Infeasible path-following algorithms
******************
version predcorr gam expon scale_data
   NT 1 0.000 1 0
it pstep dstep pinfeas dinfeas gap prim-obj dual-obj
0/0.000/0.000/6.2e-01/9.3e-01/5.0e+00/ 1.732051e+00 0.000000e+00/
0:0:00 | chol 1 1
1/1.000/0.979/1.7e-07/6.9e-02/3.0e-01/ 1.091919e+00 9.372265e-01/
0:0:00/ chol 1 1
2/0.996/1.000/1.0e-07/5.0e-03/3.3e-03/8.704741e-01 8.758649e-01/
0:0:00/ chol 1 1
3|0.989|0.989|1.6e-07|5.5e-04|3.6e-05| 8.682616e-01 8.691784e-01|
0:0:00 | chol 1 1
4|0.989|0.989|2.9e-08|6.0e-06|4.3e-07| 8.682375e-01 8.682475e-01|
0:0:00 | chol 1 1
5/0.992/0.994/2.6e-10/3.8e-08/5.2e-09/8.682372e-01 8.682372e-01/
0:0:00/ chol 1 1
6|0.992|0.993|2.1e-12|2.7e-10|6.3e-11| 8.682372e-01 8.682372e-01|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
-----
number of iterations = 6
primal objective value = 8.68237173e-01
dual objective value = 8.68237173e-01
gap := trace(XZ) = 6.28e-11
relative gap
                  = 2.29e-11
actual relative gap = -1.45e-10
rel. primal infeas (scaled problem) = 2.08e-12
rel. dual
          11 11 11
                              = 2.66e-10
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual " " = 0.00e+00
norm(X), norm(y), norm(Z) = 1.2e+00, 5.4e-01, 1.4e+00
norm(A), norm(b), norm(C) = 2.9e+00, 2.6e+00, 2.0e+00
Total CPU time (secs) = 0.06
CPU time per iteration = 0.01
termination code = 0
DIMACS: 2.1e-12 0.0e+00 2.7e-10 0.0e+00 -1.4e-10 2.3e-11
Status: Solved
Optimal value (cvx_optval): +0.868237
```

```
#### Best result in 6 interation: 7.321332e-01 ####
Calling SDPT3 4.0: 3 variables, 1 equality constraints
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
******************
  SDPT3: Infeasible path-following algorithms
*******************
version predcorr gam expon scale_data
   NT 1 0.000 1 0
it pstep dstep pinfeas dinfeas gap prim-obj dual-obj
cputime
0/0.000/0.000/6.1e-01/8.9e-01/4.8e+00/ 1.732051e+00 0.000000e+00/
0:0:00/ chol 1 1
1|1.000|0.981|1.8e-07|6.6e-02|2.7e-01| 1.064215e+00 9.346968e-01|
0:0:00/ chol 1 1
2/0.996/1.000/1.1e-07/5.0e-03/2.8e-03/ 8.682433e-01 8.741085e-01/
0:0:00 | chol 1 1
3/0.989/0.989/2.0e-07/5.5e-04/3.0e-05/8.662853e-01 8.672054e-01/
0:0:00/ chol 1 1
4|0.989|0.989|3.1e-08|6.0e-06|3.7e-07| 8.662639e-01 8.662740e-01|
0:0:00/ chol 1 1
5/0.992/0.994/2.8e-10/3.6e-08/4.4e-09/8.662636e-01 8.662637e-01/
0:0:00 | chol 1 1
6|0.992|0.993|2.3e-12|2.4e-10|5.3e-11| 8.662636e-01 8.662636e-01|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
______
number of iterations = 6
primal objective value = 8.66263609e-01
dual objective value = 8.66263609e-01
qap := trace(XZ) = 5.35e-11
relative gap
                  = 1.96e-11
actual relative gap = -1.33e-10
rel. primal infeas (scaled problem) = 2.28e-12
rel. dual " " = 2.43e-10
rel. primal infeas (unscaled problem) = 0.00e+00
          п п
rel. dual
                              = 0.00e+00
norm(X), norm(y), norm(Z) = 1.2e+00, 5.6e-01, 1.4e+00
norm(A), norm(b), norm(C) = 2.8e+00, 2.5e+00, 2.0e+00
Total CPU time (secs) = 0.09
CPU time per iteration = 0.01
termination code = 0
DIMACS: 2.3e-12 0.0e+00 2.4e-10 0.0e+00 -1.3e-10 2.0e-11
Status: Solved
Optimal value (cvx_optval): +0.866264
```

```
#### Best result in 7 interation: 7.153583e-01 ####
Calling SDPT3 4.0: 3 variables, 1 equality constraints
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
******************
  SDPT3: Infeasible path-following algorithms
******************
version predcorr gam expon scale_data
  NT 1 0.000 1 0
it pstep dstep pinfeas dinfeas gap prim-obj dual-obj
cputime
    ._____
0|0.000|0.000|6.0e-01|8.7e-01|4.8e+00| 1.732051e+00 0.000000e+00|
0:0:00/ chol 1 1
1/1.000/0.981/1.8e-07/6.6e-02/2.6e-01/ 1.055639e+00 9.346174e-01/
0:0:00 | chol 1 1
2|0.996|1.000|1.1e-07|5.0e-03|2.7e-03| 8.679475e-01 8.739619e-01|
0:0:00/ chol 1 1
3|0.989|0.989|2.1e-07|5.5e-04|2.9e-05| 8.660723e-01 8.669938e-01|
0:0:00 | chol 1 1
4|0.989|0.989|3.1e-08|6.0e-06|3.5e-07| 8.660518e-01 8.660619e-01|
0:0:00/ chol 1 1
5/0.992/0.994/2.8e-10/3.5e-08/4.2e-09/ 8.660515e-01 8.660516e-01/
0:0:00 | chol 1 1
6|0.992|0.993|2.3e-12|2.4e-10|5.1e-11| 8.660515e-01 8.660515e-01|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
number of iterations = 6
primal objective value = 8.66051509e-01
dual objective value = 8.66051509e-01
gap := trace(XZ) = 5.06e-11
relative gap
                  = 1.85e-11
actual relative gap = -1.29e-10
rel. primal infeas (scaled problem) = 2.33e-12
rel. dual " " = 2.35e-10
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual " " = 0.00e+00
norm(X), norm(y), norm(Z) = 1.2e+00, 5.7e-01, 1.4e+00
norm(A), norm(b), norm(C) = 2.7e+00, 2.5e+00, 2.0e+00
Total CPU time (secs) = 0.08
CPU time per iteration = 0.01
termination code = 0
DIMACS: 2.3e-12 0.0e+00 2.4e-10 0.0e+00 -1.3e-10 1.9e-11
```

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Status: Solved

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Optimal value (cvx_optval): +0.866052
#### Best result in 8 interation: 7.098469e-01 ####
Calling SDPT3 4.0: 3 variables, 1 equality constraints
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
******************
  SDPT3: Infeasible path-following algorithms
********************
version predcorr gam expon scale_data
   NT 1 0.000 1 0
it pstep dstep pinfeas dinfeas gap
                                prim-obj dual-obj
cputime
0/0.000/0.000/6.0e-01/8.7e-01/4.7e+00/ 1.732051e+00 0.000000e+00/
0:0:00/ chol 1 1
1/1.000/0.981/1.8e-07/6.5e-02/2.6e-01/ 1.052858e+00 9.346711e-01/
0:0:00 | chol 1 1
2/0.996/1.000/1.1e-07/5.0e-03/2.6e-03/8.678968e-01 8.739599e-01/
0:0:00/ chol 1 1
3|0.989|0.989|2.1e-07|5.5e-04|2.8e-05| 8.660488e-01 8.669708e-01|
0:0:00 | chol 1 1
4|0.989|0.989|3.2e-08|6.0e-06|3.4e-07| 8.660286e-01 8.660386e-01|
0:0:00/ chol 1 1
5|0.992|0.994|2.9e-10|3.5e-08|4.1e-09| 8.660283e-01 8.660283e-01|
0:0:00/ chol 1 1
6|0.992|0.993|2.4e-12|2.3e-10|5.0e-11| 8.660283e-01 8.660283e-01|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
number of iterations = 6
primal objective value = 8.66028290e-01
dual objective value = 8.66028290e-01
gap := trace(XZ) = 4.97e-11
relative gap
                  = 1.82e-11
actual relative gap = -1.28e-10
rel. primal infeas (scaled problem) = 2.35e-12
           " = 2.33e-10
rel. dual
rel. primal infeas (unscaled problem) = 0.00e+00
           " = 0.00e+00
rel. dual
norm(X), norm(y), norm(Z) = 1.2e+00, 5.8e-01, 1.4e+00
norm(A), norm(b), norm(C) = 2.7e+00, 2.5e+00, 2.0e+00
Total CPU time (secs) = 0.08
CPU time per iteration = 0.01
termination code = 0
DIMACS: 2.4e-12 0.0e+00 2.3e-10 0.0e+00 -1.3e-10 1.8e-11
```

```
Status: Solved
Optimal value (cvx optval): +0.866028
#### Best result in 9 interation: 7.080190e-01 ####
Calling SDPT3 4.0: 3 variables, 1 equality constraints
______
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
******************
  SDPT3: Infeasible path-following algorithms
******************
version predcorr gam expon scale_data
       1 0.000 1 0
it pstep dstep pinfeas dinfeas gap
                               prim-obj dual-obj
cputime
_____
0/0.000/0.000/6.0e-01/8.7e-01/4.7e+00/ 1.732051e+00 0.000000e+00/
0:0:00 | chol 1 1
1/1.000/0.981/1.8e-07/6.5e-02/2.5e-01/ 1.051940e+00 9.346977e-01/
0:0:00/ chol 1 1
2/0.996/1.000/1.1e-07/5.0e-03/2.6e-03/ 8.678850e-01 8.739643e-01/
0:0:00/ chol 1 1
3/0.989/0.989/2.1e-07/5.5e-04/2.8e-05/8.660462e-01 8.669683e-01/
0:0:00/ chol 1 1
4|0.989|0.989|3.2e-08|6.0e-06|3.4e-07| 8.660260e-01 8.660361e-01|
0:0:00 | chol 1 1
5|0.992|0.994|2.9e-10|3.5e-08|4.1e-09| 8.660257e-01 8.660258e-01|
0:0:00/ chol 1 1
6|0.992|0.993|2.4e-12|2.3e-10|4.9e-11| 8.660257e-01 8.660257e-01|
0:0:00
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
number of iterations = 6
primal objective value = 8.66025724e-01
dual objective value = 8.66025724e-01
gap := trace(XZ) = 4.94e-11
relative gap
                 = 1.81e-11
actual relative gap = -1.28e-10
rel. primal infeas (scaled problem) = 2.37e-12
rel. dual " " = 2.32e-10
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual " " = 0.00e+00
norm(X), norm(y), norm(Z) = 1.2e+00, 5.8e-01, 1.4e+00
norm(A), norm(b), norm(C) = 2.7e+00, 2.5e+00, 2.0e+00
Total CPU time (secs) = 0.06
CPU time per iteration = 0.01
termination code = 0
DIMACS: 2.4e-12 0.0e+00 2.3e-10 0.0e+00 -1.3e-10 1.8e-11
```

```
Status: Solved
Optimal value (cvx_optval): +0.866026
#### Best result in 10 interation: 7.074107e-01 ####
Calling SDPT3 4.0: 3 variables, 1 equality constraints
_____
num. of constraints = 1
\dim. of socp var = 3, num. of socp blk = 1
********************
  SDPT3: Infeasible path-following algorithms
**********************
version predcorr gam expon scale_data
  NT 1 0.000 1 0
                              prim-obj dual-obi
it pstep dstep pinfeas dinfeas gap
cputime
0/0.000/0.000/6.0e-01/8.7e-01/4.7e+00/ 1.732051e+00 0.000000e+00/
0:0:00 | chol 1 1
1/1.000/0.981/1.8e-07/6.5e-02/2.5e-01/ 1.051635e+00 9.347076e-01/
0:0:00/ chol 1 1
2/0.996/1.000/1.1e-07/5.0e-03/2.6e-03/ 8.678817e-01 8.739663e-01/
0:0:00 | chol 1 1
3|0.989|0.989|2.1e-07|5.5e-04|2.8e-05| 8.660459e-01 8.669680e-01|
0:0:00 | chol 1 1
4|0.989|0.989|3.2e-08|6.0e-06|3.4e-07| 8.660257e-01 8.660358e-01|
0:0:00/ chol 1 1
5/0.992/0.994/2.9e-10/3.5e-08/4.1e-09/8.660254e-01 8.660255e-01/
0:0:00/ chol 1 1
6|0.992|0.993|2.4e-12|2.3e-10|4.9e-11| 8.660254e-01 8.660254e-01|
0:0:00/
 stop: max(relative gap, infeasibilities) < 1.49e-08</pre>
______
number of iterations = 6
primal objective value = 8.66025439e-01
dual objective value = 8.66025440e-01
gap := trace(XZ) = 4.93e-11
relative gap
                 = 1.80e-11
actual relative gap = -1.28e-10
rel. primal infeas (scaled problem) = 2.37e-12
          " = 2.32e-10
rel. dual
rel. primal infeas (unscaled problem) = 0.00e+00
          " = 0.00e+00
rel. dual
norm(X), norm(y), norm(Z) = 1.2e+00, 5.8e-01, 1.4e+00
norm(A), norm(b), norm(C) = 2.7e+00, 2.5e+00, 2.0e+00
Total CPU time (secs) = 0.07
CPU time per iteration = 0.01
termination code = 0
DIMACS: 2.4e-12 0.0e+00 2.3e-10 0.0e+00 -1.3e-10 1.8e-11
```

```
Status: Solved
Optimal value (cvx optval): +0.866025
#### Best result in 11 interation: 7.072081e-01 ####
Calling SDPT3 4.0: 3 variables, 1 equality constraints
num. of constraints = 1
dim. of socp var = 3, num. of socp blk = 1
******************
  SDPT3: Infeasible path-following algorithms
******************
version predcorr gam expon scale_data
  NT 1 0.000 1 0
it pstep dstep pinfeas dinfeas gap prim-obj dual-obj
cputime
           _____
0/0.000/0.000/6.0e-01/8.7e-01/4.7e+00/ 1.732051e+00 0.000000e+00/
0:0:00/ chol 1 1
1/1.000/0.981/1.8e-07/6.5e-02/2.5e-01/ 1.051534e+00 9.347109e-01/
0:0:00/ chol 1 1
2/0.996/1.000/1.1e-07/5.0e-03/2.6e-03/8.678807e-01 8.739671e-01/
0:0:00/ chol 1 1
3|0.989|0.989|2.1e-07|5.5e-04|2.8e-05| 8.660458e-01 8.669680e-01|
0:0:00 | chol 1 1
4|0.989|0.989|3.2e-08|6.0e-06|3.4e-07| 8.660257e-01 8.660358e-01|
0:0:00 | chol 1 1
5/0.992/0.994/2.9e-10/3.5e-08/4.1e-09/ 8.660254e-01 8.660255e-01/
0:0:00 | chol 1 1
6|0.992|0.993|2.4e-12|2.3e-10|4.9e-11| 8.660254e-01 8.660254e-01|
0:0:00
 stop: max(relative gap, infeasibilities) < 1.49e-08
number of iterations = 6
primal objective value = 8.66025408e-01
dual objective value = 8.66025408e-01
gap := trace(XZ) = 4.92e-11
                  = 1.80e-11
relative gap
actual relative gap = -1.27e-10
rel. primal infeas (scaled problem) = 2.37e-12
rel. dual " " = 2.31e-10
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual " " = 0.00e+00
norm(X), norm(y), norm(Z) = 1.2e+00, 5.8e-01, 1.4e+00
norm(A), norm(b), norm(C) = 2.7e+00, 2.5e+00, 2.0e+00
Total CPU time (secs) = 0.06
CPU time per iteration = 0.01
termination code = 0
DIMACS: 2.4e-12 0.0e+00 2.3e-10 0.0e+00 -1.3e-10 1.8e-11
```

Status: Solved

Optimal value (cvx_optval): +0.866025

 $found_x =$

Columns 1 through 7

5.0374 2.5924 1.4357 0.9508 0.7844 0.7321 0.7154

Columns 8 through 11

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