

C =

1	0	0	0
0	1	0	0
0	0	1	0
0	0	0	1

L =

2	-1	0	-1
-1	2	-1	0
0	-1	2	-1
-1	0	-1	2

x0 =

0	1	1	0
---	---	---	---

A =

-2	1	0	1
1	-2	1	0
0	1	-2	1
1	0	1	-2

ans =

-4.0000
-2.0000
-2.0000
-0.0000

f1 =

1
0
0
0

f2 =

0
1
0
0

f3 =

0
0

```
1
0
```

```
f4 =
```

```
0
0
0
1
```

```
E =
```

```
0
1
0
0
```

```
bf1 =
```

```
0
0
1
0
```

```
c1 =
```

```
0    1    0    0
0    0    1    0
```

```
ans =
```

```
1
```

```
ans =
```

```
1
```

```
CE =
```

```
1
0
```

```
CEg =
```

```
1    0
```

```
N =
```

```
0    0
```

```

1      0
0      0
0      0

```

NC =

```

0      0      0      0
0      1      0      0
0      0      0      0
0      0      0      0

```

T =

```

1      0      0      0
0      0      0      0
0      0      1      0
0      0      0      1

```

NCA =

```

0      0      0      0
1     -2      1      0
0      0      0      0
0      0      0      0

```

A1 =

```

-2      1      0      1
0      0      0      0
0      1     -2      1
1      0      1     -2

```

ans =

```

4

```

ALL OK

Calling SDPT3 4.0: 38 variables, 12 equality constraints  
For improved efficiency, SDPT3 is solving the dual problem.

```

-----
num. of constraints = 12
dim. of sdp var = 4,   num. of sdp blk = 1
dim. of linear var = 28
*****
SDPT3: Infeasible path-following algorithms
*****
version  predcorr  gam  expon  scale_data
HKM      1      0.000  1      0
it pstep dstep pinfeas dinfeas  gap      prim-obj      dual-obj      cputime
-----
0|0.000|0.000|7.9e+01|1.5e+01|3.2e+03| 6.500000e+01  0.000000e+00| 0:0:00| chol 1 1

```

```

1|1.000|0.767|2.5e-05|3.5e+00|7.8e+02| 6.974738e+01  0.000000e+00| 0:0:00| chol 1 1
2|1.000|0.988|3.0e-05|5.4e-02|6.1e+01| 5.203606e+01  0.000000e+00| 0:0:00| chol 1 1
3|0.991|1.000|1.0e-06|1.0e-03|1.3e+00| 1.261096e+00  0.000000e+00| 0:0:00| chol 1 1
4|0.989|1.000|2.5e-08|1.0e-04|1.7e-02| 1.377172e-02  0.000000e+00| 0:0:00| chol 1 1
5|0.989|1.000|3.8e-09|1.0e-05|4.3e-04| 1.512772e-04  0.000000e+00| 0:0:00| chol 1 1
6|0.990|1.000|2.5e-09|1.0e-06|2.4e-05| 1.651642e-06  0.000000e+00| 0:0:00| chol 1 1
7|1.000|0.987|1.2e-07|1.3e-08|4.9e-07| 3.058242e-07  0.000000e+00| 0:0:00| chol 1 1
8|0.998|0.869|3.6e-09|1.8e-09|1.4e-08|-3.482303e-08  0.000000e+00| 0:0:00|
stop: max(relative gap, infeasibilities) < 1.49e-08

```

```

-----
number of iterations      = 8
primal objective value   = -3.48230283e-08
dual  objective value    =  0.00000000e+00
gap := trace(XZ)         = 1.36e-08
relative gap             = 1.36e-08
actual relative gap      = -3.48e-08
rel. primal infeas (scaled problem) = 3.57e-09
rel. dual      "      "      "      = 1.79e-09
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual      "      "      "      = 0.00e+00
norm(X), norm(y), norm(Z) = 1.8e+01, 2.0e+00, 4.3e+00
norm(A), norm(b), norm(C) = 1.1e+01, 1.0e+00, 3.8e+00
Total CPU time (secs)    = 0.09
CPU time per iteration   = 0.01
termination code         = 0
DIMACS: 3.6e-09  0.0e+00  2.3e-09  0.0e+00  -3.5e-08  1.4e-08

```

```

-----
Status: Solved
Optimal value (cvx_optval): +1

```

H =

0

TH =

5

>> F

F =

```

-2.0000    0.4870    0.0000    1.0000
         0   -2.6281    0.5205         0
         0    0.5226   -2.5857    1.0000
 1.0000    0.0000    0.5218   -2.0000

```

>> N

N =

```

0    0
1    0
0    0

```

```
0 0
```

```
>> T
```

```
T =
```

```
1 0 0 0
0 0 0 0
0 0 1 0
0 0 0 1
```

```
>> A1
```

```
A1 =
```

```
-2 1 0 1
0 0 0 0
0 1 -2 1
1 0 1 -2
```

```
>> P
```

```
P =
```

```
(1,1) 0.4705
(2,2) 0.3543
(3,3) 0.3559
(4,4) 0.4720
```

```
>>
```