```
 1 /Users/Johnson/anaconda/envs/py27/bin/python "/Users/Johnson/
   Desktop/Courses/Applications Programming for Financial
   Engineering/projects/HW1/testerpy/arbtest8.py" little.dat.txt
   test-l.lp
 2
 3
 4 number of securities: 20 number of scenarios 10 r 0.02
 5
 6
 7 now writing LP to file test-l.lp
 8 closing lp file
 9 wrote LP to file test-l.lp with code 0
10 solving LP in file test-l.lp with log file test.log
11 Academic license - for non-commercial use only
12 Optimize a model with 10 rows, 21 columns and 210 nonzeros
13 Coefficient statistics:
14   Matrix range     [6e-01, 3e+01]
15   Objective range  [1e+00, 3e+01]
16   Bounds range     [1e+00, 1e+00]
17   RHS range        [0e+00, 0e+00]
18 Presolve time: 0.00s
19 Presolved: 10 rows, 21 columns, 210 nonzeros
20
21 Iteration    Objective       Primal Inf.    Dual Inf.
   Time
22        0   -1.1696598e+02   7.402341e+01   0.000000e+00
   0s
23       10   -1.1079147e+01   0.000000e+00   0.000000e+00
   0s
24
25 Solved in 10 iterations and 0.01 seconds
26 Optimal objective -1.107914702e+01
27 x0 = 1.0
28 x1 = -1.0
29 x2 = -1.0
30 x3 = -1.0
31 x4 = -1.0
32 x5 = -1.0
33 x6 = 0.0783702018183
34 x7 = -0.143488481949
35 x8 = 1.0
36 x9 = -1.0
37 x10 = -0.266308504229
38 x11 = -1.0
39 x12 = 0.375438490077
40 x13 = -1.0
41 x14 = 1.0
```

```
x15 = 0.906962703679
x16 = 1.0
x17 = 0.381977058251
x18 = -1.0
x19 = 0.661428389946
x20 = -1.0
solved LP at test-l.lp with code 0
score    counts
0        0   |
1        0   |
2        0   |
3        5   |=====
4        7   |=======
5        24  |========================
6        25  |=========================
7        23  |=======================
8        11  |===========
9        5   |=====
10       0   |

Process finished with exit code 0
```