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1 /Users/Johnson/anaconda/envs/py27/bin/python "/Users/Johnson/
  Desktop/Courses/Applications Programming for Financial
  Engineering/projects/HW1/testerpy/arbtest8.py" big.dat.txt
  test-b.lp
2
3
4 number of securities: 1000 number of scenarios 100 r 0.02
5
6
7 now writing LP to file test-b.lp
8 closing lp file
9 wrote LP to file test-b.lp with code 0
10 solving LP in file test-b.lp with log file test.log
11 Academic license – for non-commercial use only
12 Optimize a model with 100 rows, 1001 columns and 100100
  nonzeros
13 Coefficient statistics:
14   Matrix range      [6e-02, 3e+01]
15   Objective range   [1e-01, 3e+01]
16   Bounds range      [1e+00, 1e+00]
17   RHS range         [0e+00, 0e+00]
18
19 Concurrent LP optimizer: dual simplex and barrier
20 Showing barrier log only...
21
22 Presolve time: 0.02s
23 Presolved: 100 rows, 1001 columns, 100100 nonzeros
24
25 Ordering time: 0.00s
26
27 Barrier statistics:
28 AA' NZ      : 4.950e+03
29 Factor NZ    : 5.050e+03
30 Factor Ops   : 3.384e+05 (less than 1 second per iteration)
31 Threads     : 1
32
33
34 Iter          Objective          Residual
   Compl      Primal      Dual      Primal      Dual
35   0  7.33358834e+03 -1.86040752e+04  3.20e-01  3.55e-15  1.
   33e+01      0s
36   1  5.81186634e+00 -1.87292656e+03  0.00e+00  4.26e-14  8.
   94e-01      0s
37   2 -8.69373432e+01 -3.44307719e+02  0.00e+00  3.20e-14  1.
   22e-01      0s
38   3 -1.83306841e+02 -2.24363016e+02  0.00e+00  2.49e-14  1.
   95e-02      0s

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39   4  -2.03231821e+02 -2.10876509e+02  0.00e+00 2.49e-14 3.
    64e-03    0s
40   5  -2.07202082e+02 -2.08519480e+02  0.00e+00 3.20e-14 6.
    27e-04    0s
41   6  -2.07950178e+02 -2.08260690e+02  0.00e+00 2.49e-14 1.
    48e-04    0s
42   7  -2.08128826e+02 -2.08207558e+02  0.00e+00 3.20e-14 3.
    75e-05    0s
43   8  -2.08169605e+02 -2.08195023e+02  0.00e+00 3.55e-14 1.
    21e-05    0s
44   9  -2.08184078e+02 -2.08192349e+02  0.00e+00 2.84e-14 3.
    94e-06    0s
45  10  -2.08189905e+02 -2.08191240e+02  0.00e+00 2.49e-14 6.
    35e-07    0s
46  11  -2.08191013e+02 -2.08191029e+02  0.00e+00 3.91e-14 7.
    81e-09    0s
47  12  -2.08191021e+02 -2.08191021e+02  8.08e-09 2.49e-14 1.
    41e-11    0s
48
49 Barrier solved model in 12 iterations and 0.11 seconds
50 Optimal objective -2.08191021e+02
51
52 Crossover log...
53
54      0 DPushes remaining with DInf 0.0000000e+00
      0s
55
56      0 PPushes remaining with PInf 0.0000000e+00
      0s
57
58 Push phase complete: Pinf 0.0000000e+00, Dinf 7.9507668e-13
    0s
59
60 Iteration      Objective      Primal Inf.      Dual Inf.
    Time
61      3  -2.0819102e+02  0.0000000e+00  0.0000000e+00
    0s
62      3  -2.0819102e+02  0.0000000e+00  0.0000000e+00
    0s
63
64 Solved with barrier
65 Solved in 3 iterations and 0.12 seconds
66 Optimal objective -2.081910212e+02
67 x0 = 1.0
68 x1 = 1.0
69 x2 = 0.269768268821
70 x3 = -1.0

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```
71 x4 = 1.0
72 x5 = -1.0
73 x6 = 1.0
74 x7 = 1.0
75 x8 = 1.0
76 x9 = 1.0
77 x10 = 1.0
78 x11 = -1.0
79 x12 = 1.0
80 x13 = 1.0
81 x14 = -1.0
82 x15 = -1.0
83 x16 = -1.0
84 x17 = 1.0
85 x18 = -1.0
86 x19 = 1.0
87 x20 = 1.0
88 x21 = -1.0
89 x22 = -1.0
90 x23 = -1.0
91 x24 = -0.77187918791
92 x25 = 1.0
93 x26 = -1.0
94 x27 = -1.0
95 x28 = 1.0
96 x29 = 1.0
97 x30 = 1.0
98 x31 = -1.0
99 x32 = -1.0
100 x33 = -1.0
101 x34 = -1.0
102 x35 = -1.0
103 x36 = 1.0
104 x37 = -0.0519325506711
105 x38 = -1.0
106 x39 = 1.0
107 x40 = 1.0
108 x41 = 1.0
109 x42 = -1.0
110 x43 = 1.0
111 x44 = 1.0
112 x45 = 1.0
113 x46 = -1.0
114 x47 = -1.0
115 x48 = 0.662189061519
116 x49 = 1.0
117 x50 = 1.0
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118 x51 = -1.0  
119 x52 = 1.0  
120 x53 = -0.65899484462  
121 x54 = -1.0  
122 x55 = 1.0  
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124 x57 = 1.0  
125 x58 = 1.0  
126 x59 = -1.0  
127 x60 = 1.0  
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129 x62 = 1.0  
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131 x64 = -1.0  
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133 x66 = 1.0  
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137 x70 = 1.0  
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161 x94 = 1.0  
162 x95 = 1.0  
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164 x97 = -1.0

165 x98 = -1.0  
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167 x100 = -1.0  
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183 x116 = -1.0  
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647 x580 = -0.819395583299  
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693 x626 = 1.0  
694 x627 = -1.0  
695 x628 = -1.0  
696 x629 = 1.0  
697 x630 = 1.0  
698 x631 = -1.0  
699 x632 = 1.0  
700 x633 = -1.0  
701 x634 = -1.0  
702 x635 = -1.0  
703 x636 = -1.0  
704 x637 = -1.0  
705 x638 = 1.0  
706 x639 = -1.0  
707 x640 = -1.0  
708 x641 = 1.0  
709 x642 = -1.0  
710 x643 = 1.0  
711 x644 = -1.0  
712 x645 = -1.0  
713 x646 = -1.0  
714 x647 = -1.0  
715 x648 = -1.0  
716 x649 = -0.317802903225  
717 x650 = -1.0  
718 x651 = -1.0  
719 x652 = -1.0  
720 x653 = -1.0  
721 x654 = 1.0  
722 x655 = -1.0  
723 x656 = -1.0  
724 x657 = 1.0  
725 x658 = 0.731739265295  
726 x659 = -1.0  
727 x660 = 1.0  
728 x661 = -1.0



729 x662 = 1.0  
730 x663 = -1.0  
731 x664 = -1.0  
732 x665 = 1.0  
733 x666 = 1.0  
734 x667 = -0.218621103476  
735 x668 = 1.0  
736 x669 = -1.0  
737 x670 = 1.0  
738 x671 = 1.0  
739 x672 = 1.0  
740 x673 = -1.0  
741 x674 = 1.0  
742 x675 = -1.0  
743 x676 = 1.0  
744 x677 = -1.0  
745 x678 = -1.0  
746 x679 = 1.0  
747 x680 = 1.0  
748 x681 = 1.0  
749 x682 = 1.0  
750 x683 = 0.529820920869  
751 x684 = 1.0  
752 x685 = -0.421921705857  
753 x686 = 1.0  
754 x687 = 1.0  
755 x688 = -1.0  
756 x689 = 1.0  
757 x690 = -1.0  
758 x691 = -1.0  
759 x692 = -0.203988654443  
760 x693 = 1.0  
761 x694 = -1.0  
762 x695 = 1.0  
763 x696 = 1.0  
764 x697 = 1.0  
765 x698 = -1.0  
766 x699 = 1.0  
767 x700 = -1.0  
768 x701 = 1.0  
769 x702 = -1.0  
770 x703 = 1.0  
771 x704 = 1.0  
772 x705 = -1.0  
773 x706 = 1.0  
774 x707 = -1.0  
775 x708 = 1.0

776 x709 = 1.0  
777 x710 = 1.0  
778 x711 = 1.0  
779 x712 = 0.0927302610826  
780 x713 = 0.485296427228  
781 x714 = -1.0  
782 x715 = -0.962863287937  
783 x716 = 1.0  
784 x717 = -1.0  
785 x718 = 0.349482259058  
786 x719 = -1.0  
787 x720 = 1.0  
788 x721 = -0.0112480687256  
789 x722 = 1.0  
790 x723 = 0.41667428137  
791 x724 = -1.0  
792 x725 = -1.0  
793 x726 = -1.0  
794 x727 = 1.0  
795 x728 = -1.0  
796 x729 = 1.0  
797 x730 = 1.0  
798 x731 = 1.0  
799 x732 = 1.0  
800 x733 = -1.0  
801 x734 = 0.565789350902  
802 x735 = -1.0  
803 x736 = -1.0  
804 x737 = 1.0  
805 x738 = 1.0  
806 x739 = -1.0  
807 x740 = 0.695844379856  
808 x741 = 0.551129014912  
809 x742 = -1.0  
810 x743 = 1.0  
811 x744 = -1.0  
812 x745 = -1.0  
813 x746 = -1.0  
814 x747 = -1.0  
815 x748 = 1.0  
816 x749 = -1.0  
817 x750 = 1.0  
818 x751 = -1.0  
819 x752 = 1.0  
820 x753 = 1.0  
821 x754 = -1.0  
822 x755 = 1.0

823 x756 = -1.0  
824 x757 = 1.0  
825 x758 = 1.0  
826 x759 = -1.0  
827 x760 = -0.137566612044  
828 x761 = 1.0  
829 x762 = 1.0  
830 x763 = -0.897711523158  
831 x764 = -1.0  
832 x765 = 1.0  
833 x766 = -1.0  
834 x767 = -1.0  
835 x768 = 1.0  
836 x769 = -1.0  
837 x770 = -1.0  
838 x771 = -0.962369752943  
839 x772 = 1.0  
840 x773 = -1.0  
841 x774 = -1.0  
842 x775 = 1.0  
843 x776 = 1.0  
844 x777 = -0.890564128133  
845 x778 = -1.0  
846 x779 = -1.0  
847 x780 = 1.0  
848 x781 = -1.0  
849 x782 = -1.0  
850 x783 = -1.0  
851 x784 = 1.0  
852 x785 = -0.214132736151  
853 x786 = 1.0  
854 x787 = 1.0  
855 x788 = -1.0  
856 x789 = 1.0  
857 x790 = -1.0  
858 x791 = -1.0  
859 x792 = -0.749660526254  
860 x793 = 1.0  
861 x794 = -0.889972596274  
862 x795 = 1.0  
863 x796 = -1.0  
864 x797 = -1.0  
865 x798 = 1.0  
866 x799 = -1.0  
867 x800 = 1.0  
868 x801 = -0.847258715238  
869 x802 = -1.0

870 x803 = 1.0  
871 x804 = 1.0  
872 x805 = -1.0  
873 x806 = -1.0  
874 x807 = 1.0  
875 x808 = -1.0  
876 x809 = -1.0  
877 x810 = 1.0  
878 x811 = -1.0  
879 x812 = -1.0  
880 x813 = 1.0  
881 x814 = -0.98491981339  
882 x815 = 1.0  
883 x816 = 1.0  
884 x817 = 1.0  
885 x818 = 1.0  
886 x819 = 1.0  
887 x820 = 1.0  
888 x821 = -0.393433768612  
889 x822 = -1.0  
890 x823 = 1.0  
891 x824 = 1.0  
892 x825 = -1.0  
893 x826 = 1.0  
894 x827 = -1.0  
895 x828 = 1.0  
896 x829 = -1.0  
897 x830 = 1.0  
898 x831 = 1.0  
899 x832 = 1.0  
900 x833 = 1.0  
901 x834 = 1.0  
902 x835 = 1.0  
903 x836 = -1.0  
904 x837 = -1.0  
905 x838 = 1.0  
906 x839 = 1.0  
907 x840 = 1.0  
908 x841 = -1.0  
909 x842 = 1.0  
910 x843 = 1.0  
911 x844 = 1.0  
912 x845 = -0.647397548809  
913 x846 = -1.0  
914 x847 = -1.0  
915 x848 = 1.0  
916 x849 = -1.0

917 x850 = -1.0  
918 x851 = -1.0  
919 x852 = -1.0  
920 x853 = 1.0  
921 x854 = -1.0  
922 x855 = 1.0  
923 x856 = -1.0  
924 x857 = -1.0  
925 x858 = 1.0  
926 x859 = -1.0  
927 x860 = 1.0  
928 x861 = 1.0  
929 x862 = 1.0  
930 x863 = -1.0  
931 x864 = 1.0  
932 x865 = 1.0  
933 x866 = 1.0  
934 x867 = 1.0  
935 x868 = -1.0  
936 x869 = -1.0  
937 x870 = -1.0  
938 x871 = -0.227165873056  
939 x872 = -0.723583833674  
940 x873 = 1.0  
941 x874 = -1.0  
942 x875 = -1.0  
943 x876 = -1.0  
944 x877 = 1.0  
945 x878 = -1.0  
946 x879 = -1.0  
947 x880 = -1.0  
948 x881 = 1.0  
949 x882 = -0.702414531598  
950 x883 = -1.0  
951 x884 = -1.0  
952 x885 = -1.0  
953 x886 = 1.0  
954 x887 = -1.0  
955 x888 = -1.0  
956 x889 = -1.0  
957 x890 = 1.0  
958 x891 = -1.0  
959 x892 = 1.0  
960 x893 = -1.0  
961 x894 = 1.0  
962 x895 = 1.0  
963 x896 = -1.0

964 x897 = 1.0  
965 x898 = -0.799818602113  
966 x899 = -1.0  
967 x900 = -1.0  
968 x901 = -0.13291545496  
969 x902 = 1.0  
970 x903 = 1.0  
971 x904 = -1.0  
972 x905 = -1.0  
973 x906 = 1.0  
974 x907 = -1.0  
975 x908 = 0.946574509274  
976 x909 = -1.0  
977 x910 = -1.0  
978 x911 = -1.0  
979 x912 = -1.0  
980 x913 = -1.0  
981 x914 = 1.0  
982 x915 = 1.0  
983 x916 = 1.0  
984 x917 = -1.0  
985 x918 = -1.0  
986 x919 = -1.0  
987 x920 = 1.0  
988 x921 = 0.446083791684  
989 x922 = -1.0  
990 x923 = 1.0  
991 x924 = 1.0  
992 x925 = -1.0  
993 x926 = 1.0  
994 x927 = -1.0  
995 x928 = -1.0  
996 x929 = -1.0  
997 x930 = 1.0  
998 x931 = 1.0  
999 x932 = -1.0  
1000 x933 = -0.870375282309  
1001 x934 = -1.0  
1002 x935 = -1.0  
1003 x936 = 1.0  
1004 x937 = 1.0  
1005 x938 = -1.0  
1006 x939 = -1.0  
1007 x940 = -1.0  
1008 x941 = -1.0  
1009 x942 = -1.0  
1010 x943 = -1.0

1011 x944 = -1.0  
1012 x945 = -1.0  
1013 x946 = -1.0  
1014 x947 = 1.0  
1015 x948 = 1.0  
1016 x949 = -1.0  
1017 x950 = -1.0  
1018 x951 = 1.0  
1019 x952 = 1.0  
1020 x953 = 0.485805414622  
1021 x954 = -1.0  
1022 x955 = 1.0  
1023 x956 = -1.0  
1024 x957 = 1.0  
1025 x958 = -1.0  
1026 x959 = 1.0  
1027 x960 = 1.0  
1028 x961 = -1.0  
1029 x962 = -1.0  
1030 x963 = -1.0  
1031 x964 = 1.0  
1032 x965 = 1.0  
1033 x966 = 1.0  
1034 x967 = -0.815341259216  
1035 x968 = 1.0  
1036 x969 = 1.0  
1037 x970 = -1.0  
1038 x971 = 1.0  
1039 x972 = 1.0  
1040 x973 = -1.0  
1041 x974 = -1.0  
1042 x975 = 1.0  
1043 x976 = 1.0  
1044 x977 = -1.0  
1045 x978 = -1.0  
1046 x979 = 1.0  
1047 x980 = 1.0  
1048 x981 = -1.0  
1049 x982 = 1.0  
1050 x983 = -1.0  
1051 x984 = 1.0  
1052 x985 = 1.0  
1053 x986 = 1.0  
1054 x987 = 1.0  
1055 x988 = 0.0724356680648  
1056 x989 = -0.793102412478  
1057 x990 = 1.0

```
1058 x991 = -1.0
1059 x992 = 1.0
1060 x993 = -1.0
1061 x994 = 1.0
1062 x995 = 1.0
1063 x996 = -1.0
1064 x997 = -1.0
1065 x998 = -1.0
1066 x999 = 1.0
1067 x1000 = 1.0
1068 solved LP at test-b.lp with code 0
1069 score      counts
1070 0          0
1071 1          0
1072 2          0
1073 3          0
1074 4          0
1075 5          0
1076 6          0
1077 7          0
1078 8          0
1079 9          0
1080 10         0
1081 11         0
1082 12         0
1083 13         0
1084 14         0
1085 15         0
1086 16         0
1087 17         0
1088 18         0
1089 19         0
1090 20         0
1091 21         0
1092 22         0
1093 23         0
1094 24         0
1095 25         0
1096 26         0
1097 27         0
1098 28         0
1099 29         0
1100 30         0
1101 31         0
1102 32         0
1103 33         0
1104 34         0
```



1105	35	0	
1106	36	1	=
1107	37	1	=
1108	38	1	=
1109	39	0	
1110	40	0	
1111	41	1	=
1112	42	5	=====
1113	43	6	=====
1114	44	3	===
1115	45	5	=====
1116	46	4	=====
1117	47	1	=
1118	48	6	=====
1119	49	7	=====
1120	50	9	=====
1121	51	15	=====
1122	52	9	=====
1123	53	11	=====
1124	54	6	=====
1125	55	0	
1126	56	4	=====
1127	57	2	==
1128	58	1	=
1129	59	1	=
1130	60	0	
1131	61	1	=
1132	62	0	
1133	63	0	
1134	64	0	
1135	65	0	
1136	66	0	
1137	67	0	
1138	68	0	
1139	69	0	
1140	70	0	
1141	71	0	
1142	72	0	
1143	73	0	
1144	74	0	
1145	75	0	
1146	76	0	
1147	77	0	
1148	78	0	
1149	79	0	
1150	80	0	
1151	81	0	

1152	82	0	
1153	83	0	
1154	84	0	
1155	85	0	
1156	86	0	
1157	87	0	
1158	88	0	
1159	89	0	
1160	90	0	
1161	91	0	
1162	92	0	
1163	93	0	
1164	94	0	
1165	95	0	
1166	96	0	
1167	97	0	
1168	98	0	
1169	99	0	
1170	100	0	
1171			
1172	Process finished with exit code 0		
1173			