

A feasible second order bundle algorithm for nonsmooth nonconvex optimization problems with inequality constraints: II. Implementation and numerical results

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Abstract This paper presents a concrete implementation of the feasible second order bundle algorithm for nonsmooth, nonconvex optimization problems with inequality constraints [10]. It computes the search direction by solving a convex quadratically constrained quadratic program. Furthermore, certain versions of the search direction problem are discussed and the applicability of this approach is justified numerically by using different solvers for the computation of the search direction. Finally, the good performance of the second order bundle algorithm is demonstrated by comparison with test results of other solvers on examples of the Hock-Schittkowski collection, on custom examples that arise in the context of finding exclusion boxes for quadratic constraint satisfaction problems, and on higher dimensional piecewise quadratic examples.

Keywords Nonsmooth optimization, nonconvex optimization, bundle method

Mathematics Subject Classification (2000) 90C56, 49M37, 90C30

1 Introduction

Nonsmooth optimization addresses to solve the optimization problem

$$\begin{aligned} \min f(x) \\ \text{s.t. } F_i(x) \leq 0 \quad \text{for all } i = 1, \dots, m, \end{aligned} \tag{1}$$

where $f, F_i : \mathbb{R}^n \rightarrow \mathbb{R}$ are locally Lipschitz continuous. Since $F_i(x) \leq 0$ for all $i = 1, \dots, m$ if and only if $F(x) := \max_{i=1, \dots, m} c_i F_i(x) \leq 0$ with constants

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$c_i > 0$ and since F is still locally Lipschitz continuous (cf., e.g., MIFFLIN [25, p. 969, Theorem 6 (a)]), we can always assume $m = 1$ in (1). Therefore w.l.o.g. we always consider the nonsmooth optimization problem with a single nonsmooth constraint

$$\begin{aligned} \min f(x) \\ \text{s.t. } F(x) \leq 0, \end{aligned} \tag{2}$$

where $F : \mathbb{R}^n \rightarrow \mathbb{R}$ is locally Lipschitz continuous.

Since locally Lipschitz continuous functions are differentiable almost everywhere, both f and F may have kinks and therefore already the attempt to solve an unconstrained nonsmooth optimization problem by a smooth solver (e.g., by a line search algorithm or by a trust region method) by just replacing the gradient by a subgradient, fails in general (cf., e.g., ZOWE [42, p. 461-462]): If g is an element of the subdifferential $\partial f(x)$, then the search direction $-g$ does not need to be a direction of descent (contrary to the behavior of the gradient of a differentiable function). Furthermore, it can happen that $\{x_k\}$ converges towards a minimizer \hat{x} , although the sequence of gradients $\{\nabla f(x_k)\}$ does not converge towards 0 and therefore we cannot identify \hat{x} as a minimizer. Moreover, it can happen that $\{x_k\}$ converges towards a point \hat{x} , but \hat{x} is not stationary for f . The reason for these problems is that if f is not differentiable at x , then the gradient ∇f is discontinuous at x and therefore $\nabla f(x)$ does not give any information about the behavior of ∇f in a neighborhood of x .

Not surprisingly, like in smooth optimization, the presence of constraints adds additional complexity, since constructing a descent sequence whose limit satisfies the constraints is (both theoretically and numerically) much more difficult than achieving this aim without the requirement of satisfying any restrictions.

Linearly constrained nonsmooth optimization. There exist various types of nonsmooth solvers like, e.g., the R-algorithm by SHOR [35] or stochastic algorithms that try to approximate the subdifferential (e.g., by BURKE et al. [5]) or bundle algorithms which force a descent of the objective function by using local knowledge of the function. We will concentrate on the latter ones as they proved to be quite efficient.

One of the few publicly available bundle methods is the bundle-Newton method for nonsmooth, nonconvex unconstrained minimization by LUKŠAN & VLČEK [21]. We sum up its key features: It is the only method which we know of that uses second order information of the objective function, which results in faster convergence (in particular it was shown in LUKŠAN & VLČEK [21, p. 385, Section 4] that the bundle-Newton method converges superlinearly for strongly convex functions). Furthermore, the search direction is computed by solving a convex quadratic program (QP) (based on an SQP-approach in some sense) and it uses a line search concept for deciding whether a serious step or a null step is performed. Moreover, its implementation PNEW, which is described in LUKŠAN & VLČEK [20], is written in FORTRAN. Therefore, we can use the bundle-Newton method for solving linearly constrained nonsmooth

optimization problems (as the linear constraints can just be inserted into the QP without any additional difficulties).

In general, every nonsmooth solver for unconstrained optimization can treat constrained problems via penalty functions. Nevertheless, choosing the penalty parameter well is a highly nontrivial task. Furthermore, if an application only allows the nonsmooth solver to perform a few steps (as, e.g., in FENDL et al. [8]), we need to achieve a feasible descent within these steps.

Nonlinearly constrained nonsmooth optimization. Therefore, FENDL & SCHICHL [10] give an extension of the bundle-Newton method to the constrained case in a very special way: We use second order information of the constraint (cf. (2)). Furthermore, we use the SQP-approach of the bundle-Newton method for computing the search direction for the constrained case and combine it with the idea of quadratic constraint approximation, as it is used, e.g., in the sequential quadratically constrained quadratic programming method by SOLODOV [36] (this method is not a bundle method), in the hope to obtain good feasible iterates, where we only accept strictly feasible points as serious steps. Therefore, we have to solve a strictly feasible convex QCQP for computing the search direction. Using such a QCQP for computing the search direction yields a line search condition for accepting infeasible points as trial points (which is different to that in, e.g., MIFFLIN [26]). One of the most important properties of the convex QP (that is used to determine the search direction) with respect to a bundle method is its strong duality (e.g., for a meaningful termination criterion, for global convergence, . . .) which is also true in the case of strictly feasible convex QCQPs (cf. FENDL & SCHICHL [10]). Since there exist only a few solvers specialized in solving QCQPs (all written in MATLAB or C, none in FORTRAN), the method is implemented in MATLAB as well as in C.

For a detailed description of the presented issues we refer the reader to FENDL [7].

The paper is organized as follows: In Section 2 we give a brief description of the implemented variant of the second order bundle algorithm. In Section 3 we discuss some aspects that arise when using a convex QCQP for the computation of the search direction problem like the reduction of its dimension and the existence of a strictly feasible starting point for its SOCP-reformulation. Furthermore, we justify the approach for determining the search direction by solving a QCQP numerically by comparing the results of some well-known solvers for our search direction problem. In Section 4 we provide numerical results for our second order bundle algorithm for some examples of the Hock-Schittkowski collection by SCHITTKOWSKI [33, 34], for custom examples that arise in the context of finding exclusion boxes for a quadratic CSP (constraint satisfaction problem) in GloptLab by DOMES [6] as well as for higher dimensional piecewise quadratic examples, and finally we compare these results to those of MPBNGC by MÄKELÄ [24] and SolvOpt by KAPPEL & KUNTSEVICH [14] to emphasize the good performance of the algorithm on constrained problems.

Throughout the paper we use the following notation: We denote the non-negative real numbers by $\mathbb{R}_{\geq 0} := \{x \in \mathbb{R} : x \geq 0\}$, and the space of all symmetric $n \times n$ -matrices by $\mathbb{R}_{\text{sym}}^{n \times n}$. For $x \in \mathbb{R}^n$ we denote the Euclidean norm of x by $|x|$, for $1 \leq i \leq j \leq n$ we define the (MATLAB-like) colon operator $x_{i:j} := (x_i, \dots, x_j)$, and for $A \in \text{Sym}(n)$ we denote the spectral norm of A by $|A|$.

2 Presentation of the algorithm

In the following section we give a brief exposition of our implemented variant of the second order bundle algorithm whose theoretical convergence properties are proved in FENDL & SCHICHL [10]. For this purpose we assume that the functions $f, F : \mathbb{R}^n \rightarrow \mathbb{R}$ are locally Lipschitz continuous, that $g_j \in \partial f(y_j)$ and $\hat{g}_j \in \partial F(y_j)$, and $G_j \in \partial^2 f(y_j)$, $\hat{G}_j \in \partial^2 F(y_j)$, where the set $\partial^2 f(x) \subseteq \mathbb{R}_{\text{sym}}^{n \times n}$ of the substitutes for the Hessian of f at x is defined by

$$\partial^2 f(x) := \begin{cases} \{G\} & \text{if the Hessian } G \text{ of } f \text{ at } x \text{ exists} \\ \mathbb{R}_{\text{sym}}^{n \times n} & \text{otherwise,} \end{cases}$$

i.e., we calculate elements of the sets $\partial^2 f(y)$ and $\partial^2 F(y)$ (in the proof of convergence in [10] only approximations were required). We consider the non-smooth optimization problem (2) which has a single nonsmooth constraint. Then the second order bundle algorithm (described in Algorithm 1) tries to solve optimization problem (2) according to the following scheme: After choosing a starting point $x_1 \in \mathbb{R}^n$ and setting up a few positive definite matrices, we compute the localized approximation errors. Then we solve a convex QCQP to determine the search direction, where the intention of the usage of the quadratic constraints of the QCQP is to obtain preferably feasible points that yield a good descent. Therefore, we only use quadratic terms in the QCQP for the approximation of the constraint, but not for the approximation of the objective function (in contrast to FENDL & SCHICHL [10]) to balance the effort of solving the QCQP with the higher number of iterations caused by this simplification (in Subsection 3.1 we will even discuss a further reduction of the size of the QCQP). Now, after computing the aggregated data and the predicted descent as well as testing the termination criterion, we perform a line search (s. Algorithm 2) on the ray given by the search direction which yields a trial point y_{k+1} that has the following property: Either y_{k+1} is strictly feasible and the objective function achieves sufficient descent (serious step) or y_{k+1} is strictly feasible and the model of the objective function changes sufficiently (null step with respect to the objective function) or y_{k+1} is not strictly feasible and the model of the constraint changes sufficiently (null step with respect to the constraint). Afterwards we update the iteration point x_{k+1} and the information which is stored in the bundle. Now, we repeat this procedure until the termination criterion is satisfied.

Algorithm 1 0. *Initialization:*

Choose the following parameters, which will not be changed during the algorithm:

TABLE 1: Initial parameters

General	Default	Description
$x_1 \in \mathbb{R}^n$		<i>Strictly feasible initial point</i>
$y_1 = x_1$		<i>Initial trial point</i>
$\varepsilon \geq 0$		<i>Final optimality tolerance</i>
$M \geq 2$	$M = n + 3$	<i>Maximal bundle dimension</i>
$t_0 \in (0, 1)$	$t_0 = 0.001$	<i>Initial lower bound for step size of serious step in line search</i>
$\hat{t}_0 \in (0, 1)$	$\hat{t}_0 = 0.001$	<i>Scaling parameter for t_0</i>
$m_L \in (0, \frac{1}{2})$	$m_L = 0.01$	<i>Descent parameter for serious step in line search</i>
$m_R \in (m_L, 1)$	$m_R = 0.5$	<i>Parameter for change of model of objective function for short serious and null steps in line search</i>
$m_F \in (0, 1)$	$m_F = 0.01$	<i>Parameter for change of model of constraint for short serious and null steps in line search</i>
$\zeta \in (0, \frac{1}{2})$	$\zeta = 0.01$	<i>Coefficient for interpolation in line search</i>
$\vartheta \geq 1$	$\vartheta = 1$	<i>Exponent for interpolation in line search</i>
$C_S > 0$	$C_S = 10^{50}$	<i>Upper bound of the distance between x_k and y_k</i>
$C_G > 0$	$C_G = 10^{50}$	<i>Upper bound of the norm of the damped matrices $\{\rho_j G_j\}$ ($\rho_j G_j \leq C_G$)</i>
$\hat{C}_G > 0$	$\hat{C}_G = C_G$	<i>Upper bound of the norm of the damped matrices $\{\hat{\rho}_j \hat{G}_j\}$ ($\hat{\rho}_j \hat{G}_j \leq \hat{C}_G$)</i>
$\bar{C}_G > 0$	$\bar{C}_G = C_G$	<i>Upper bound of the norm of the matrices $\{\tilde{G}_j^k\}$ and $\{\tilde{G}^k\}$ ($\max(\tilde{G}_j^k , \tilde{G}^k) \leq \bar{C}_G$)</i>
$i_\rho \geq 0$	$i_\rho = 3$	<i>Selection parameter for ρ_{k+1}</i>
$i_m \geq 0$		<i>Matrix selection parameter</i>
$i_r \geq 0$		<i>Bundle reset parameter</i>
$\gamma_1 > 0$	$\gamma_1 = 1$	<i>Coefficient for locality measure for objective function</i>
$\gamma_2 > 0$	$\gamma_2 = 1$	<i>Coefficient for locality measure for constraint</i>
$\omega_1 \geq 1$	$\omega_1 = 2$	<i>Exponent for locality measure for objective function</i>
$\omega_2 \geq 1$	$\omega_2 = 2$	<i>Exponent for locality measure for constraint</i>

Set the initial values of the data which gets changed during the algorithm:

$$i_n = 0 \quad (\# \text{ subsequent null and short steps})$$

$$i_s = 0 \quad (\# \text{ subsequent serious steps})$$

$$J_1 = \{1\} \quad (\text{set of bundle indices}) .$$

Compute the following information at the initial trial point

$$\begin{aligned}
f_p^1 &= f_1^1 = f(y_1) \\
g_p^1 &= g_1^1 = g(y_1) \in \partial f(y_1) \\
G_p^1 &= G_1 = G(y_1) \in \partial^2 f(y_1) \\
F_p^1 &= F_1^1 = F(y_1) < 0 \quad (y_1 \text{ is strictly feasible according to assumption}) \\
\hat{g}_p^1 &= \hat{g}_1^1 = \hat{g}(y_1) \in \partial F(y_1) \\
\hat{G}_p^1 &= \hat{G}_1 = \hat{G}(y_1) \in \partial^2 F(y_1)
\end{aligned}$$

and set

$$\begin{aligned}
\hat{s}_p^1 &= s_p^1 = s_1^1 = 0 \quad (\text{locality measure}) \\
\hat{\rho}_1 &= \rho_1 = 1 \quad (\text{damping parameter}) \\
\bar{\kappa}^1 &= 1 \quad (\text{Lagrange multiplier for optimality condition}) \\
k &= 1 \quad (\text{iterator}) .
\end{aligned}$$

1. Determination of the matrices for the QCQP:

$$\text{if (step } k-1 \text{ and } k-2 \text{ were serious steps)} \wedge (\lambda_{k-1}^{k-1} = 1 \vee \underbrace{i_s > i_r}_{\text{bundle reset}})$$

$$W = G_k + \bar{\kappa}^k \hat{G}_k$$

else

$$W = G_p^k + \bar{\kappa}^k \hat{G}_p^k$$

end

$$\text{if } i_n \leq i_m$$

$$\bar{W}_p^k = \text{“positive definite modification of } W\text{”}$$

else

$$\bar{W}_p^k = \bar{W}_p^{k-1}$$

end

Compute

$$(\bar{\hat{G}}^k, \bar{\hat{G}}_j^k) = \text{“positive definite modification of } (\hat{G}_p^k, \hat{G}_j^k)\text{” for all } j \in J_k . \quad (3)$$

2. Computation of the localized approximation errors:

$$\begin{aligned}
\alpha_j^k &:= \max(|f(x_k) - f_j^k|, \gamma_1(s_j^k)^{\omega_1}) , & \alpha_p^k &:= \max(|f(x_k) - f_p^k|, \gamma_1(s_p^k)^{\omega_1}) \\
A_j^k &:= \max(|F(x_k) - F_j^k|, \gamma_2(s_j^k)^{\omega_2}) , & A_p^k &:= \max(|F(x_k) - F_p^k|, \gamma_2(s_p^k)^{\omega_2}) .
\end{aligned}$$

3. *Determination of the search direction: Compute the solution $(d_k, \hat{v}_k) \in \mathbb{R}^{n+1}$ of the (convex) QCQP*

$$\begin{aligned}
& \min_{d, \hat{v}} \hat{v} + \frac{1}{2} d^T \bar{W}_p^k d, \\
& \text{s.t.} \quad -\alpha_j^k + d^T g_j^k \leq \hat{v} && \text{for } j \in J_k \\
& \quad \quad -\alpha_p^k + d^T g_p^k \leq \hat{v} && \text{if } i_s \leq i_r \\
& \quad \quad F(x_k) - A_j^k + d^T \hat{g}_j^k + \frac{1}{2} d^T \bar{G}_j^k d \leq 0 && \text{for } j \in J_k \\
& \quad \quad F(x_k) - A_p^k + d^T \hat{g}_p^k + \frac{1}{2} d^T \bar{G}_p^k d \leq 0 && \text{if } i_s \leq i_r
\end{aligned} \tag{4}$$

and its corresponding Lagrange multiplier $(\lambda^k, \lambda_p^k, \mu^k, \mu_p^k) \in \mathbb{R}_{\geq 0}^{2(|J_k|+1)}$ and

set $H_k := (\bar{W}_p^k + \sum_{j \in J_k} \mu_j^k \bar{G}_j^k + \mu_p^k \bar{G}_p^k)^{-\frac{1}{2}}$ and $\bar{\kappa}^{k+1} := \sum_{j \in J_k} \mu_j^k + \mu_p^k$.

if $\bar{\kappa}^{k+1} > 0$

$$(\kappa_j^k, \kappa_p^k) = \frac{1}{\bar{\kappa}^{k+1}} (\mu_j^k, \mu_p^k)$$

else

$$(\kappa_j^k, \kappa_p^k) = 0$$

end

if $i_s > i_r$

$$i_s = 0 \text{ (bundle reset)}$$

end

4. *Aggregation: We set for the aggregation of information of the objective function*

$$\begin{aligned}
(\tilde{f}_p^k, \tilde{g}_p^k, G_p^{k+1}, \tilde{s}_p^k) &= \sum_{j \in J_k} \lambda_j^k (f_j^k, g_j^k, \rho_j G_j, s_j^k) + \lambda_p^k (f_p^k, g_p^k, G_p^k, s_p^k) \\
\tilde{\alpha}_p^k &= \max(|f(x_k) - \tilde{f}_p^k|, \gamma_1 (\tilde{s}_p^k)^{\omega_1})
\end{aligned}$$

and for the aggregation of information of the constraint

$$\begin{aligned}
(\tilde{F}_p^k, \tilde{g}_p^k, \hat{G}_p^{k+1}, \tilde{s}_p^k) &= \sum_{j \in J_k} \kappa_j^k (F_j^k, \hat{g}_j^k, \hat{\rho}_j \hat{G}_j, s_j^k) + \kappa_p^k (F_p^k, \hat{g}_p^k, \hat{G}_p^k, \hat{s}_p^k) \\
\tilde{A}_p^k &= \max(|F(x_k) - \tilde{F}_p^k|, \gamma_2 (\tilde{s}_p^k)^{\omega_2})
\end{aligned}$$

and we set

$$\begin{aligned}
v_k &= -d_k^T \bar{W}_p^k d_k - \frac{1}{2} d_k^T \left(\sum_{j \in J_k} \mu_j^k \bar{G}_j^k + \mu_p^k \bar{G}_p^k \right) d_k - \tilde{\alpha}_p^k - \bar{\kappa}^{k+1} \tilde{A}_p^k - \bar{\kappa}^{k+1} (-F(x_k)) \\
w_k &= \frac{1}{2} |H_k (\tilde{g}_p^k + \bar{\kappa}^{k+1} \tilde{g}_p^k)|^2 + \tilde{\alpha}_p^k + \bar{\kappa}^{k+1} \tilde{A}_p^k + \bar{\kappa}^{k+1} (-F(x_k)).
\end{aligned}$$

5. *Termination criterion:*

if $w_k \leq \varepsilon$

stop

end

6. *Line search:* We compute step sizes $0 \leq t_L^k \leq t_R^k \leq 1$ and $t_0^k \in (0, t_0]$ by using the line search described in Algorithm 2 and we set

$$\begin{aligned} x_{k+1} &= x_k + t_L^k d_k \quad (\text{is created strictly feasible by the line search}) \\ y_{k+1} &= x_k + t_R^k d_k \\ f_{k+1} &= f(y_{k+1}), \quad g_{k+1} = g(y_{k+1}) \in \partial f(y_{k+1}), \quad G_{k+1} = G(y_{k+1}) \in \partial^2 f(y_{k+1}) \\ F_{k+1} &= F(y_{k+1}), \quad \hat{g}_{k+1} = \hat{g}(y_{k+1}) \in \partial F(y_{k+1}), \quad \hat{G}_{k+1} = \hat{G}(y_{k+1}) \in \partial^2 F(y_{k+1}). \end{aligned}$$

7. *Update:*

$$\begin{aligned} &\text{if } i_n \leq i_\rho \\ &\quad \rho_{k+1} = \min(1, \frac{C_G}{|G_{k+1}|}) \\ &\text{else} \\ &\quad \rho_{k+1} = 0 \\ &\text{end} \\ &\hat{\rho}_{k+1} = \min(1, \frac{\hat{C}_G}{|\hat{G}_{k+1}|}) \\ &\text{if } t_L^k \geq t_0^k \text{ (serious step)} \\ &\quad i_n = 0 \\ &\quad i_s = i_s + 1 \\ &\text{else (no serious step, i.e. null or short step)} \\ &\quad i_n = i_n + 1 \\ &\text{end} \end{aligned}$$

Compute the updates of the locality measure

$$\begin{aligned} s_j^{k+1} &= s_j^k + |x_{k+1} - x_k| \quad \text{for } j \in J_k \\ s_{k+1}^{k+1} &= |x_{k+1} - y_{k+1}| \\ s_p^{k+1} &= \tilde{s}_p^k + |x_{k+1} - x_k| \\ \hat{s}_p^{k+1} &= \tilde{\hat{s}}_p^k + |x_{k+1} - x_k|. \end{aligned}$$

Compute the updates for the objective function approximation

$$\begin{aligned} f_j^{k+1} &= f_j^k + g_j^{kT} (x_{k+1} - x_k) + \frac{1}{2} \rho_j (x_{k+1} - x_k)^T G_j (x_{k+1} - x_k) \quad \text{for } j \in J_k \\ f_{k+1}^{k+1} &= f_{k+1}^k + g_{k+1}^{kT} (x_{k+1} - y_{k+1}) + \frac{1}{2} \rho_{k+1} (x_{k+1} - y_{k+1})^T G_{k+1} (x_{k+1} - y_{k+1}) \\ f_p^{k+1} &= \tilde{f}_p^k + \tilde{g}_p^{kT} (x_{k+1} - x_k) + \frac{1}{2} (x_{k+1} - x_k)^T G_p^{k+1} (x_{k+1} - x_k) \end{aligned}$$

and for the constraint

$$\begin{aligned} F_j^{k+1} &= F_j^k + \hat{g}_j^{kT} (x_{k+1} - x_k) + \frac{1}{2} \hat{\rho}_j (x_{k+1} - x_k)^T \hat{G}_j (x_{k+1} - x_k) \quad \text{for } j \in J_k \\ F_{k+1}^{k+1} &= F_{k+1}^k + \hat{g}_{k+1}^{kT} (x_{k+1} - y_{k+1}) + \frac{1}{2} \hat{\rho}_{k+1} (x_{k+1} - y_{k+1})^T \hat{G}_{k+1} (x_{k+1} - y_{k+1}) \\ F_p^{k+1} &= \tilde{F}_p^k + \tilde{\hat{g}}_p^{kT} (x_{k+1} - x_k) + \frac{1}{2} (x_{k+1} - x_k)^T \hat{G}_p^{k+1} (x_{k+1} - x_k). \end{aligned}$$

Compute the updates for the subgradient of the objective function approximation

$$\begin{aligned} g_j^{k+1} &= g_j^k + \rho_j G_j(x_{k+1} - x_k) \quad \text{for } j \in J_k \\ g_{k+1}^{k+1} &= g_{k+1}^k + \rho_{k+1} G_{k+1}(x_{k+1} - y_{k+1}) \\ g_p^{k+1} &= \tilde{g}_p^k + G_p^{k+1}(x_{k+1} - x_k) \end{aligned}$$

and for the constraint

$$\begin{aligned} \hat{g}_j^{k+1} &= \hat{g}_j^k + \hat{\rho}_j \hat{G}_j(x_{k+1} - x_k) \quad \text{for } j \in J_k \\ \hat{g}_{k+1}^{k+1} &= \hat{g}_{k+1}^k + \hat{\rho}_{k+1} \hat{G}_{k+1}(x_{k+1} - y_{k+1}) \\ \hat{g}_p^{k+1} &= \tilde{\hat{g}}_p^k + \hat{G}_p^{k+1}(x_{k+1} - x_k) . \end{aligned}$$

Choose $J_{k+1} \subseteq \{k - M + 2, \dots, k + 1\} \cap \{1, 2, \dots\}$ with $k + 1 \in J_{k+1}$.
 $k = k + 1$
 Go to 1

We extend the line search of the bundle-Newton method for nonsmooth unconstrained minimization to the constrained case in the line search described in Algorithm 2. Before formulating the line search in detail, we give a brief overview of its functionality:

Starting with the step size $t = 1$, we check if the point $x_k + td_k$ is strictly feasible. If so and if additionally the objective function decreases sufficiently in this point and t is not too small, then we take $x_k + td_k$ as new iteration point in Algorithm 1 (serious step). Otherwise, if the point $x_k + td_k$ is strictly feasible and the model of the objective function changes sufficiently, we take $x_k + td_k$ as new trial point (short/null step with respect to the objective function). If $x_k + td_k$ is not strictly feasible, but the model of the constraint changes sufficiently (in particular here the quadratic approximation of the constraint comes into play), we take $x_k + td_k$ as new trial point (short/null step with respect to the constraint). After choosing a new step size $t \in [0, 1]$ by interpolation, we iterate this procedure.

Algorithm 2 0. Initialization: Choose $\zeta \in (0, \frac{1}{2})$ as well as $\vartheta \geq 1$ and set $t_L = 0$ as well as $t = t_U = 1$.

1. Modification of either t_L or t_U :

```

if  $F(x_k + td_k) < 0$ 
  if  $f(x_k + td_k) \leq f(x_k) + m_L v_k \cdot t$ 
     $t_L = t$ 
  else if  $f(x_k + td_k) > f(x_k) + m_L v_k \cdot t$ 
     $t_U = t$ 
end

```

```

else if  $F(x_k + td_k) \geq 0$ 
   $t_U = t$ 
   $t_0 = \hat{t}_0 t_U$ 
end
if  $t_L \geq t_0$ 
   $t_R = t_L$ 
  return (serious step)
end

```

2. Decision of return:

```

if  $F(x_k + td_k) < 0$ 
   $g = g(x_k + td_k) \in \partial f(x_k + td_k)$ ,  $G = G(x_k + td_k) \in \partial^2 f(x_k + td_k)$ 
   $\rho = \begin{cases} \min(1, \frac{C_G}{|G|}) & \text{for } i_n \leq 3 \\ 0 & \text{else} \end{cases}$ 
   $f = f(x_k + td_k) + (t_L - t)g^T d_k + \frac{1}{2}\rho(t_L - t)^2 d_k^T G d_k$ 
   $\beta = \max(|f(x_k + t_L d_k) - f|, \gamma_1 |t_L - t|^{\omega_1} |d_k|^{\omega_1})$ 
  if  $-\beta + d_k^T (g + \rho(t_L - t)Gd_k) \geq m_R v_k$  and  $(t - t_L)|d_k| \leq C_S$ 
     $t_R = t$ 
    return (short/null step: change of model of the objective function)
  end

```

```

else if  $F(x_k + td_k) \geq 0$ 
   $\hat{g} = \hat{g}(x_k + td_k) \in \partial F(x_k + td_k)$ ,  $\hat{G} = \hat{G}(x_k + td_k) \in \partial^2 F(x_k + td_k)$ 
   $\hat{\rho} = \min(1, \frac{\hat{C}_G}{|\hat{G}|})$ 
   $F = F(x_k + td_k) + (t_L - t)\hat{g}^T d_k + \frac{1}{2}\hat{\rho}(t_L - t)^2 d_k^T \hat{G} d_k$ 
   $\hat{\beta} = \max(|F(x_k + t_L d_k) - F|, \gamma_2 |t_L - t|^{\omega_2} |d_k|^{\omega_2})$ 
   $\bar{G} = \text{“positive definite modification of } \hat{G}\text{”}$  (5)
  if  $F(x_k + t_L d_k) - \hat{\beta} + d_k^T (\hat{g} + \hat{\rho}(t_L - t)\hat{G}d_k) \geq m_F \cdot (-\frac{1}{2}d_k^T \bar{G}d_k)$ 
    and  $(t - t_L)|d_k| \leq C_S$  (6)
     $t_R = t$ 
    return (short/null step: change of model of the constraint)
  end
end

```

3. Interpolation: Choose $t \in [t_L + \zeta(t_U - t_L)^\vartheta, t_U - \zeta(t_U - t_L)^\vartheta]$.

4. Loop: Go to 1

Remark 1 Similar to the line search in the bundle-Newton method for non-smooth unconstrained minimization by LUKŠAN & VLČEK [21], we want to

choose a new point in the interval $[t_L + \zeta(t_U - t_L)^\vartheta, t_U - \zeta(t_U - t_L)^\vartheta]$ by interpolation. For this purpose, we set up a polynomial p passing through $(t_L, f(x_k + t_L d_k))$ and $(t_U, f(x_k + t_U d_k))$ as well as a polynomial q passing through $(t_L, F(x_k + t_L d_k))$ and $(t_U, F(x_k + t_U d_k))$. Now we minimize p subject to the constraint $q(t) \leq 0$ on $[t_L + \zeta(t_U - t_L)^\vartheta, t_U - \zeta(t_U - t_L)^\vartheta]$ and we use a solution \hat{t} as the new point. The degree of the polynomial should be chosen in a way that determining \hat{t} is easy (e.g., if we choose p and q as quadratic polynomials, then determining \hat{t} consists of solving a one-dimensional linear equation, a one-dimensional quadratic equation and a few case distinctions).

3 The reduced problem

In this section we present some issues that arise when using a convex QCQP for the computation of the search direction problem like the reduction of its dimension. Moreover, we give a numerical justification of the approach of determining the search direction by solving a QCQP by comparing the results of some well-known solvers for our search direction problem.

3.1 Reduction of problem size

We want to reduce the problem size of the QCQP (4). For this purpose we choose \bar{G}^k as a positive definite modification of \hat{G}_p^k and $\bar{G}_j^k := \bar{G}^k$ for all $j \in J_k$, i.e. we choose all matrices for the constraint approximation equal to a positive definite modification of an aggregated Hessian of the constraint (i.e. similar to the choice of \bar{W}_p^k in the bundle-Newton method for nonsmooth unconstrained minimization by LUKŠAN & VLČEK [21]). For the implementation, we will extract linear constraints $Bx \leq b$ with $B \in \mathbb{R}^{\bar{m} \times n}$ and $b \in \mathbb{R}^{\bar{m}}$ that may occur in the single nonsmooth function $F : \mathbb{R}^n \rightarrow \mathbb{R}$ (via a max-function of the rows $B_{i:}x - b_i \leq 0$ for all $i = 1, \dots, \bar{m}$) in the nonsmooth constrained optimization problem (2) and put them directly into the search direction problem (this is the usual way of handling linear constraints in bundle methods). For easiness of exposition, we drop the p-constraints. These facts altogether yield the (convex) QCQP

$$\begin{aligned}
& \min_{d, \hat{v}} \hat{v} + \frac{1}{2} d^T \bar{W}_p^k d \\
& \text{s.t.} \quad -\alpha_j^k + d^T g_j^k \leq \hat{v} && \text{for } j \in J_k \\
& \quad F(x_k) - A_j^k + d^T \hat{g}_j^k + \frac{1}{2} d^T \bar{G}^k d \leq 0 && \text{for } j \in J_k \\
& \quad B_{i:}(x_k + d) \leq b_i && \text{for } i = 1, \dots, \bar{m} .
\end{aligned} \tag{7}$$

Furthermore, we consider the following modification of the QCQP (7)

$$\begin{aligned}
& \min_{d, \hat{v}, \hat{u}} \hat{v} + \frac{1}{2} d^T \bar{W}_p^k d \\
& \text{s.t.} \quad -\alpha_j^k + d^T g_j^k \leq \hat{v} && \text{for } j \in J_k \\
& \quad F(x_k) - A_j^k + d^T \hat{g}_j^k + \hat{u} \leq 0 && \text{for } j \in J_k \\
& \quad \frac{1}{2} d^T \bar{G}^k d \leq \hat{u} \\
& \quad B_i(x_k + d) \leq b_i && \text{for } i = 1, \dots, \bar{m},
\end{aligned} \tag{8}$$

which is a (convex) QCQP with only one quadratic constraint.

Remark 2 We expect that the reduced QCQP (8) should be solved much faster than the QCQP (7) because of the following reasons:

An interior point method for solving QPs/QCQPs solves a linear system (called the KKT-system) at each iteration which is the most time consuming operation, i.e. the bigger the KKT-system is, the longer the interior point method will need to solve the problem.

If we solved a QP to determine the search direction (we do not do this because of FENDL & SCHICHL [10, p. 9, Remark 3.6]), we would obtain $|J_k| + 1$ linear constraints for approximating F which increases the size of the KKT-system by $|J_k| + 1$ rows compared to the unconstrained case (i.e. without F).

If we solve the QCQP (7) to determine the search direction, we will obtain — in addition to the $|J_k| + 1$ rows which are due to the linear terms — $|J_k| + 1$ many $n \times n$ -blocks (i.e. $(|J_k| + 1)n$ rows) which are due to the $|J_k| + 1$ quadratic terms. Since J_k is bounded by the maximal bundle dimension M and if we choose, e.g., $M = n + 3$ (this is the recommended default value for M in the bundle-Newton method by LUKŠAN & VLČEK [21] for nonsmooth unconstrained minimization), then the KKT-system can become very big even for low dimensions.

If we solve the reduced QCQP (8) to determine the search direction, we will obtain — in addition to the $|J_k| + 1$ rows which are due to the linear terms — only one $n \times n$ -block (i.e. n rows) since we only have one quadratic term. Therefore, if n is not too big, we expect that solving the reduced QCQP should not take significantly more time than solving the corresponding QP at least for a good interior point method and this turns out to be true indeed (cf. the comparisons in Subsection 3.3).

So the big advantage of the reduced QCQP (8) is that it has a size similar to that of the corresponding QP (i.e. its size is much smaller than that of the QCQP (7)), but it still uses quadratic information to deal with the nonlinearity of F .

Furthermore, we do not need to compute a positive definite modification $\bar{\hat{G}}_j^k$ of \hat{G}_j in (3), and we can replace the model change condition in (6) by

$$F(x_k + t_L d_k) - \hat{\beta} + d_k^T (\hat{g} + \hat{\rho}(t_L - t) \hat{G} d_k) \geq m_F \cdot (-\hat{u}_k)$$

and therefore we do not need to compute a positive definite modification $\bar{\hat{G}}$ of \hat{G} in (5).

3.2 Overview of the QCQP-solvers

The most time-consuming part of the bundle-Newton method for nonsmooth unconstrained minimization by LUKŠAN & VLČEK [21] is solving a (convex) QP. This QP is solved by the FORTRAN solver PLQDF1 described in LUKŠAN [19] which exploits the special structure of the QP. Analogously, the most time-consuming part of Algorithm 1 is solving the (convex) QCQP (4).

For solving the QCQP (4), our implementation of Algorithm 1 can use MOSEK by ANDERSEN [1], ANDERSEN et al. [2] (which is written in C and available as commercial software resp. as a trial version without any limitations of the problem size that may be used by an academic institution for 90 days) or IPOPT by WÄCHTER [39], WÄCHTER & BIEGLER [40] (which is written in C++ and freely available), where the ordering represents the performance of the solvers according to the tests in MITTELMANN [27].

For solving the SOCP-reformulation of the QCQP (4) (cf. FENDL [7, p. 116, Subsection 4.3.2] for details), our implementation of Algorithm 1 can use MOSEK, SEDUMI by PÓLIK [29], STURM [37] (which is written in MATLAB and freely available) SDPT3 by TOH et al. [38] (which is written in MATLAB and freely available), or `socp` by LOBO et al. [17] (which is written in C and freely available). Again, the ordering represents the performance of the solvers according to the tests in MITTELMANN [28], except for `socp` which was not tested there.

The comparisons in MITTELMANN [27, 28] coincide with our own observations (cf. Subsection 3.3).

3.3 Comparison of the QCQP-solvers

All tests were performed on an Intel Pentium IV with 3 GHz and 1 GB RAM running Microsoft Windows XP and MATLAB R2010a.

We are comparing the time for solving 50 randomly generated problems of the following types

- L(inear) := “QP obtained by setting $\tilde{G}_j^k = \tilde{G}^k = 0$ in QCQP (7)”
- D(ifferent) := “QCQP (7)”
- E(qual) := “QCQP (7) with $\tilde{G}_j^k = \tilde{G}^k$ ”
- R(educed) := “Reduced QCQP (8)”,

where we set $m := |J_k|$ and we choose $\bar{m} = 0$.

For obtaining a first insight, how long the computation of the search direction will take, we compare the plots (based on the data from Table 2 in Appendix B) of the median solving times (in milliseconds) for the MOSEK QCQP-solver (\square), the MOSEK SOCP-solver (\diamond), SEDUMI (∇), and SDPT3 (\triangle), where we use the symbols to distinguish the results of the different solvers (since the only purpose of this subsection is to obtain a rough estimation of

the solving times of the different types of search direction problems, we only tested these solvers here because the MATLAB tools CVX by GRANT & BOYD [12] resp. YALMIP by LÖFBERG [18] offer an excellent interface for easily generation of the input data of the different search direction problems for these different solvers; the performance of `socp` resp. IPOPT is discussed in Remark 5 within the framework of using one of these two algorithms as the (QC)QP-solver in Algorithm 1).

In Figures 1 to 4 we plot the median of the solving times for various problem

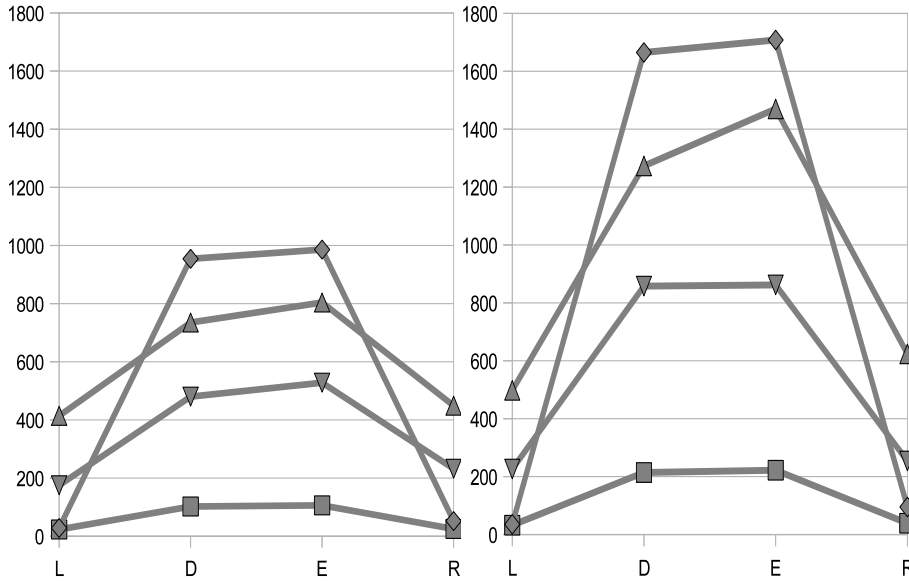


FIG. 1: Median solving time for $n = 50$ and $m = 25$ and FIG. 2: Median solving time for $n = 50$ and $m = 50$

sizes. Here we see that L and R are significantly faster than D and E. To analyze the difference between the first two algorithms we magnify the results of L (dashed line) and R (solid line) and plot the result in Figure 5.

Remark 3 Although ANDERSEN [1, p. 131, Section 7.2 and 7.2.1] recommends to rather use the MOSEK SOCP-solver than the MOSEK QCQP-solver for solving convex QCQPs, this does not coincide with the above results in which the MOSEK QCQP-solver has a significantly better performance than the MOSEK SOCP-solver for solving a QCQP of our shape.

The results from Figures 1–5 suggest that we will only test the MOSEK QCQP-solver on the reduced QCQP (8) in higher dimensions as this is the only combination that does not significantly exceed the shortest duration for solving the corresponding QP (which is always achieved by the MOSEK QP-solver).

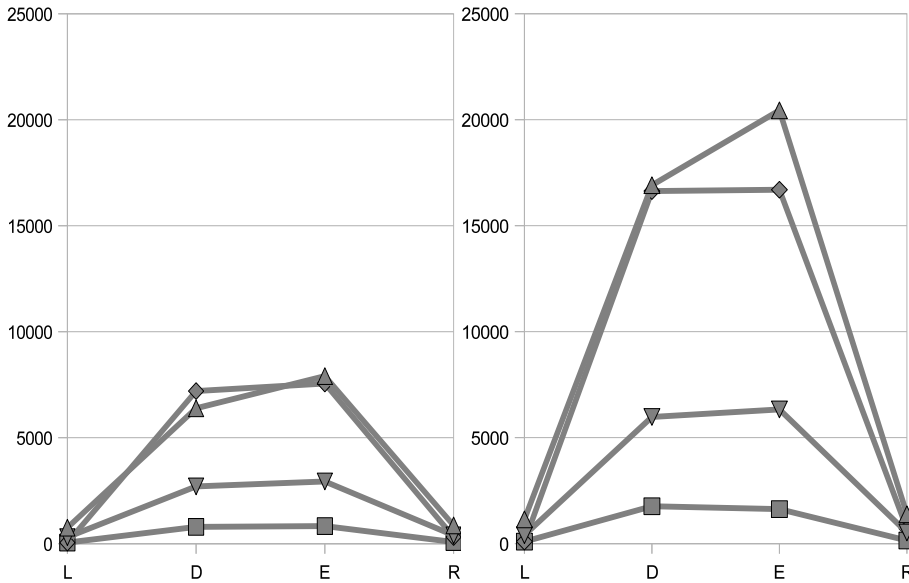


FIG. 3: Median solving time for $n = 100$ and $m = 50$ and FIG. 4: Median solving time for $n = 100$ and $m = 100$

Therefore, we plot in Figure 6 (based on the data from Table 3 in Appendix B) the minimal & maximal (lower and upper end of the vertical line) and the median (horizontal line) solving times (in milliseconds) obtained by MOSEK for L (black) and R (grey) (from $n = m = 400$ on, our computer started to swap and, consequently, we did not test higher dimensional problems). These results justify that we will mainly concentrate on the reduced QCQP (8) in the implementation as it is the only QCQP for which the solving time is competitive to that of the corresponding QP.

4 Numerical results

In the following section we compare the numerical results of our second order bundle algorithm with MPBNGC by MÄKELÄ [24] and SolvOpt by KAPPEL & KUNTSEVICH [14] for some examples of the Hock-Schittkowski collection by SCHITTKOWSKI [33, 34], for custom examples that arise in the context of finding exclusion boxes for a quadratic CSP in GloptLab by DOMES [6], and for higher dimensional piecewise quadratic examples.

4.1 Introduction

There are three implementations of Algorithm 1 available: A pure MATLAB version (for easy understanding, modifying and testing new ideas concerning

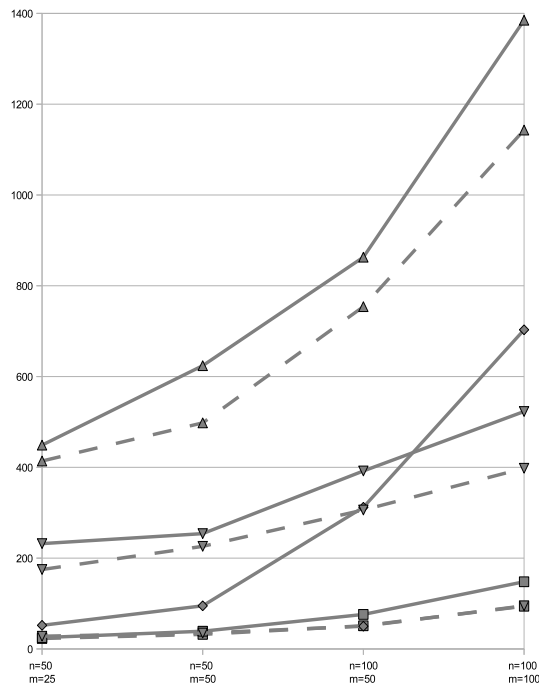


FIG. 5: Magnification of the median solving time for L and R

the algorithm); a MATLAB version in which the main parts of the algorithm are split into several subroutines, where every subroutine can either be called as pure MATLAB code or via a C mex-file (this is useful for partially speeding up the algorithm, but still keeping it simple enough for modifying and testing many examples of the modified code); and a pure C version (for performance), which is used throughout all the tests. The C mex-files and the C version require a BLAS/LAPACK implementation (e.g., ATLAS by WHALEY & PETITET [41], GotoBLAS by GOTO & VAN DE GEIJN [11], or the Netlib BLAS reference implementation by BLACKFORD et al. [4]). In the unconstrained case, all three versions produce the same results as the original FORTRAN bundle-Newton method by LUKŠAN & VLČEK [21].

Although there exist some test collections for nonsmooth unconstrained optimization (e.g., LUKŠAN & VLČEK [23]) and nonsmooth linearly constrained optimization (e.g., LUKŠAN & VLČEK [22]; also cf. KARMITSA et al. [15] for an extensive comparison of numerical results), we do not know a standardized, prominent test collection for nonsmooth constrained optimization. Therefore, a common way for testing nonsmooth constrained solvers is to take a test collection for smooth constrained optimization (e.g., the Hock-Schittkowski collection from SCHITTKOWSKI [33, 34]) and to treat the smooth constraints as one nonsmooth constraint (by using a max-function).

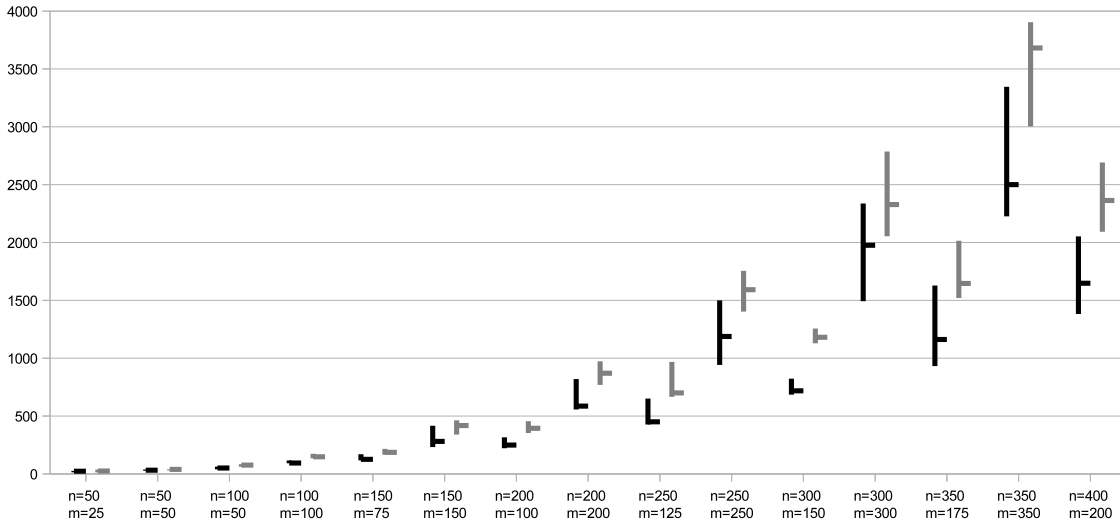


FIG. 6: Minimal, median and maximal solving time

We will make tests for

- Algorithm 1 (with optimality tolerance $\varepsilon := 10^{-5}$), where we refer to the linearly constrained version as “BNLC”, to the version with the QCQP (7) as “Full Alg(orithm)”, and to the version with the reduced QCQP (8) as “Red(uced) Alg(orithm)”
- MPBNGC by MÄKELÄ [24] (with the standard termination criteria; although MPBNGC supports the handling of multiple nonsmooth constraints, we do not use this feature, since we are interested here, how well the different solvers handle the nonsmoothness of a constraint, i.e. without exploiting the knowledge of the structure of a max-function; since MPBNGC turned out to be very fast with respect to pure solving time for the low dimensional examples in the case of successful termination with a stationary point, the number of iterations and function evaluations was chosen in a way that in the other case the solving times of the different algorithms have approximately at least the same magnitude)
- SolvOpt by KAPPEL & KUNTSEVICH [14] (with the standard termination criteria, which are described in KUNTSEVICH & KAPPEL [16])

(we choose MPBNGC and SolvOpt for our comparisons, since both are written in a compiled programming language, both are publicly available, and both support nonconvex constraints), where we will modify the termination criteria slightly only in Subsection 4.4, on the following examples (the corresponding result tables can be found in Appendix B):

- Optimization problem (2) with $f(x) := (x_1 + \frac{1}{2})^2 + (x_2 + \frac{3}{2})^2$ and $F(x) := \max \hat{F}_{1,2}(x)$ (denoted by E1) resp. $F(x) := \max(-\hat{F}_{1,2}(x), \hat{F}_3(x))$ (denoted

by E2), where $\hat{F}_1(x) := x_1^2 + x_2^2 - 1$, $\hat{F}_2(x) := (x_1 - 1)^2 + (x_2 + 1)^2 - 1$, and $\hat{F}_3(x) := (x_1 - 1)^2 - x_2 - 1$, the example from FENDL & SCHICHL [10, p. 10, Example 3.7] (denoted by E3) and the Hock-Schittkowsky collection (in the above sense; no problems which contain nonlinear equality constraints; linear constraints are inserted into the search direction problem in Algorithm 1; feasible starting point). This yields 58 test problems (cf. Table 4), which we will discuss in Subsection 4.2.

- Optimization problems as described in FENDL et al. [8, p. 9, Optimization problems (55) and (56)] (for finding exclusion boxes for CSPs; cf. Tables 5–8), where the nonlinear part of these optimization problems is given by the certificate from FENDL et al. [8, p. 5, Equation (35)], which we will discuss in Subsection 4.3.
- Higher dimensional piecewise quadratic examples with up to 100 variables (cf. Tables 9–12), which we will discuss in Subsection 4.4.

All test examples will be sorted with respect to the problem dimension (beginning with the smallest). Furthermore, we use analytic derivative information for all occurring functions (Note: Implementing analytic derivative information for the certificate from FENDL et al. [8, p. 5, Equation (35)] effectively, is a nontrivial task) and we perform all tests on the same machine as in Subsection 3.3.

We introduce the following notation for the record of the solution process of an algorithm (which is used in this section as well as in Appendix B).

Notation 3 *We define*

N := “Dimension of the optimization problem”

Nit := “Number of performed iterations” ,

we denote the final number of evaluations of function dependent data by

Na := “Number of calls to $(f, g, G, F, \hat{g}, \hat{G})$ ” (Algorithm 1)

Nb := “Number of calls to (f, g, F, \hat{g}) ” (MPBNGC)

Nc := “Number of calls to (f, F) ” (SolvOpt)

Ng := “Number of calls to g ” (SolvOpt)

N \hat{g} := “Number of calls to \hat{g} ” (SolvOpt) ,

we denote the duration of the solution process by

t_1 := “Time in milliseconds”

t_2 := “Time in milliseconds (without (QC)QP)” (only relevant for Algorithm 1)

and we denote the additional algorithmic information by

R := “Remark” (e.g., if t_0^k is modified in Algorithm 1,
additional SolvOpt termination information,
supplementary problem dependent facts,...)

nt := “No termination” (within the given number of Nit,...)

wm := “Wrong minimum” .

Remark 4 In particular the percentage of the time spent in the (QC)QP in Algorithm 1 is given by

$$p_1 := \frac{t_1(\text{Algorithm 1}) - t_2(\text{Algorithm 1})}{t_1(\text{Algorithm 1})} . \quad (9)$$

For comparing the cost of evaluating function dependent data (like, e.g., function values, subgradients, . . .) in a preferably fair way (especially for solvers that use different function dependent data), we will make use of the following realistic “credit point system” that an optimal implementation of algorithmic differentiation in backward mode suggests (cf. GRIEWANK & CORLISS [13] and SCHICHL [30, 31, 32]).

Definition 1 Let f_A , g_A and G_A resp. F_A , \hat{g}_A and \hat{G}_A be the number of function values, subgradients and (substitutes of) Hessians of the objective function resp. the constraint that an algorithm A used for solving a nonsmooth optimization problem which may have linear constraints and at most one single nonsmooth nonlinear constraint. Then we define the cost of these evaluations by

$$c(A) := f_A + 3g_A + 3N \cdot G_A + \text{nlc} \cdot (F_A + 3\hat{g}_A + 3N \cdot \hat{G}_A) , \quad (10)$$

where $\text{nlc} = 1$ if the optimization problem has a nonsmooth nonlinear constraint, and $\text{nlc} = 0$ otherwise.

Since Algorithm 1 evaluates f , g , G and F , \hat{g} , \hat{G} at every call that computes function dependent data, we obtain

$$c(\text{Algorithm 1}) = (1 + \text{nlc}) \cdot \text{Na} \cdot (1 + 3 + 3N) .$$

Since MPBNGC evaluates f , g and F , \hat{g} at every call that computes function dependent data (cf. MÄKELÄ [24]), the only difference to Algorithm 1 with respect to c from (10) is that MPBNGC uses no information of Hessians and hence we obtain

$$c(\text{MPBNGC}) = (1 + \text{nlc}) \cdot \text{Nb} \cdot (1 + 3) .$$

Since SolvOpt evaluates f and F at every call that computes function dependent data and only sometimes g or \hat{g} (cf. KUNTSEVICH & KAPPEL [16]), we obtain

$$c(\text{SolvOpt}) = (1 + \text{nlc}) \cdot \text{Nc} + 3(\text{Ng} + \text{nlc} \cdot \text{N}\hat{g}) .$$

We will visualize the performance of two algorithms A and B for $s \in \{c, \text{Nit}\}$ in Subsection 4.2 and Subsection 4.3 by the following record-plot: In this plot the abscissa is labeled by the name of the test example and the value of the ordinate is given by $\text{rp}(s) := s(B) - s(A)$ (i.e. if $\text{rp}(s) > 0$, then $\text{rp}(s)$ tells us how much better algorithm A is than algorithm B with respect to s for the considered example in absolute numbers; if $\text{rp}(s) < 0$, then $\text{rp}(s)$ quantifies the advantage of algorithm B in comparison to algorithm A ; if $\text{rp}(s) = 0$, then both algorithms are equally good with respect to s). The scaling of the plots is chosen in a way that plots that contain the same test examples are comparable (although the plots may have been generated by results from different algorithms).

Remark 5 All results for Algorithm 1 that are given in the tables of Appendix B) were obtained by using MOSEK by ANDERSEN et al. [2] for determining the search direction, where we used the MOSEK QCQP-solver which turned out to be much faster than the MOSEK SOCP-solver again (as we already noticed in Remark 3). We emphasize that in our tests there occurred no search direction problem which MOSEK was not able to solve.

The results for computing the search direction in Algorithm 1 with IPOPT by WÄCHTER & BIEGLER [40] are practically the same with respect to Nit and Na. Furthermore, IPOPT was as robust and reliable as MOSEK. Nevertheless, IPOPT was slower than MOSEK with respect to the solving time which we expected as IPOPT is designed for general non-linear optimization problems, while MOSEK is specialized in particular for QCQPs.

When using `socp` by LOBO et al. [17] for the computation of the search direction in Algorithm 1, the results are also practically the same with respect to Nit and Na — as long as `socp` did not fail to solve the search direction problem: The most successful effort of stabilizing `socp` was achieved by the following idea from SEDUMI by PÓLIK [29], STURM [37]: We added an additional termination criterion to `socp` as it is used in SEDUMI, if SEDUMI cannot achieve the desired accuracy for the duality gap (the additional termination criterion is referred to as `pars.bigeps` in SEDUMI): If the current duality gap is smaller than `bigeps` := 10^{-2} and differs at most by 10^{-5} from the duality gap of the last iteration, then we accept the current point as a solution. In our empirical experiments `socp` tended to be more reliable, when we chose certain SOCP-dependent parameters according to FENDL [7, p. 123, Equation (4.57)]. We were not able to make `socp` more robust by improving the strict feasibility of the starting point by solving various linear programs that are obtained from the primal SOCP and the dual SOCP by exploiting the fact that $|x|_2 \leq |x|_1$ for all $x \in \mathbb{R}^n$ (`lp_solve` by BERKELAAR et al. [3], which is based on the revised simplex method and which we used for computing a solution of these linear programs, solved all of them easily).

At least when we used the variant of `socp` which was best for our purposes (i.e. `socp` with a `bigeps`-termination criterion) in Algorithm 1, then we were able to solve all examples that we took from the Hock-Schittkowski collection, while we were not able to achieve this for the other variants of `socp`. Furthermore, many examples of the nonlinearly constrained optimization problem from FENDL et al. [8, p. 9, Optimization problems (55) and (56)] were not solvable by Algorithm 1 when using `socp` for the computation of the search direction (even when we used the best variant of `socp`).

4.2 Hock-Schittkowski Test-set

From Table 4 in Appendix B, in which the results for the Hock-Schittkowski collection can be found and which is the basis for all plots in this subsection, we draw the following conclusions:

To compare the solving time t_1 for the reduced algorithm (with MOSEK as (QC)QP-solver) and MPBNGC, we consider

	$t_1(\text{Red Alg})$	$t_2(\text{Red Alg})$	p_1	$t_1(\text{MPBNGC})$
HS	1198	961	0.80	1386
HS (*)	902	751	0.83	154

where we make use of (9) and in (*) we consider only those examples for which MPBNGC satisfied one of its termination criteria (cf. Subsubsection 4.3.5). Hence, for those examples of the Hock-Schittkowsky collection for which MPBNGC was able to terminate successfully, MPBNGC is faster than the reduced algorithm. Furthermore, we notice that the reduced algorithm spent at least 80% of its time in the QCQP-solver, which is mostly overhead time in particular for the examples with lower dimension (which most examples are) as MOSEK has to, e.g., set up sparse matrix structures.

The reduced algorithm needs approximately 65% of the solving time t_1 of the full algorithm. Nevertheless, SolvOpt only needs approximately 23% resp. 36% of the solving time t_1 of the full algorithm resp. the reduced algorithm. Not surprisingly, the full algorithm spent 80% of the time for solving the QCQPs (like the reduced algorithm did). Since SolvOpt terminated for the higher dimensional examples (i.e. the 15-dimensional examples 284, 285 and 384) with points that are not stationary, while both the full and the reduced algorithm were able to solve them, and since the reduced algorithm needs significantly less pure solving time than the full algorithm for these examples

ex	$t_1(\text{Full Alg})$	$t_1(\text{Red Alg})$	p_2
284	92	46	0.50
285	796	140	0.18
384	589	125	0.21

where $p_2 := \frac{t_1(\text{Red Alg})}{t_1(\text{Full Alg})}$, we may expect that for more difficult examples the performance of the reduced algorithm increases with respect to t_1 (cf. Subsubsection 4.3.2 and Subsection 4.4).

Therefore, we will concentrate our comparison of Algorithm 1 (full and reduced version), MPBNGC and SolvOpt on the qualitative aspects of the cost c of the evaluations (solid line) and the number of iterations Nit (dashed line; this comparison is only meaningful for the comparison between the full algorithm and the reduced algorithm), where we use the two different line types for a better distinction of the comparisons in Figure 7, in this subsection, where before making detailed comparisons of our 58 examples, we give a short overview of them as a reason of clarity of the presentation: This yields the following summary table consisting of the number of examples for which the reduced algorithm is better than the full algorithm, MPBNGC resp. SolvOpt (and vice versa)

	no termination	significantly better	better	a bit better	nearly equal	a bit better	better	significantly better	
(Color code: Light grey)		Full Alg					Red Alg		
Nit	0	2	1	3	51	0	1	0	
<i>c</i>	0	4	1	7	40	1	1	4	
(Color code: Grey)		MPBNGC					Red Alg		
<i>c</i>	5	2	3	10	16	8	7	7	
(Color code: Black)		SolvOpt					Red Alg		
<i>c</i>	3	3	4	3	1	31	9	4	

that is visualized in Figure 7

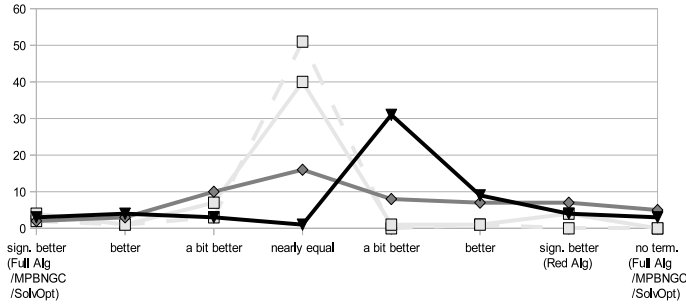


FIG. 7: Hock-Schittkowski collection (summary)

and that let us draw the following conclusions: The performances of the full algorithm and the reduced algorithm are quite similar. The reduced algorithm is superior to MPBNGC in one third of the examples, for a further third of the examples one of these two solvers has only small advantages over the other, the performance differences between the two algorithms considered can be completely neglected for one quarter of the examples, and for the remaining ten percent of the examples MPBNGC beats the reduced algorithm clearly. The reduced algorithm is superior to SolvOpt in about one quarter of the examples, for sixty percent of the examples one of these two solvers has only small advantages over the other (in most cases the reduced algorithm is the slightly more successful one), and in the remaining twelve percent of the examples SolvOpt beats the reduced algorithm clearly.

Furthermore, only the full algorithm and the reduced algorithm solved all examples successfully.

Reduced algorithm vs. Full algorithm First of all, in the full algorithm t_0^k is only modified in 11 examples (34, 43, 66, 83, 100, 113, 227, 230, 264, 285, 384), while in the reduced algorithm this happens in 14 examples (the additional examples are 284, 330, 341). In all these examples t_0^k is only modified a few times and a modification only occurs at very early iterations of the optimization process (cf. FENDL & SCHICHL [10, p. 19, Remark 3.16]).

From Figure 14 and Figure 15 we conclude that the full and the reduced algorithm produce in most of the 58 examples approximately the same results — exceptions from this observation are in view of iterations the following 7 examples: The reduced algorithm is better in 1 example in comparison with the full algorithm, while the full algorithm is significantly better in 2 examples,

better in 1 example and a bit better in 3 examples in comparison with the reduced algorithm.

In view of costs the exceptions are given by the following 18 examples: The reduced algorithm is significantly better in 4 examples, better in 1 example (33) a bit better in 1 example in comparison with the full algorithm, while the full algorithm is significantly better in 4 examples, better in 1 example and a bit better in 7 examples in comparison with the reduced algorithm.

Reduced algorithm vs. MPBNGC MPBNGC does not satisfy any of its termination criteria for five examples (15, 20, 83, 285 and 384) within the given number of iterations and function evaluations. For the other 53 examples from Figure 16 we emphasize the following ones: The reduced algorithm is significantly better in 7 examples, better in 7 examples and a bit better in 8 examples in comparison with MPBNGC, while MPBNGC is significantly better in 2 examples, better in 3 examples and a bit better in 10 examples in comparison with the reduced algorithm. In the remaining 16 examples the cost of the reduced algorithm and MPBNGC is practically the same.

Reduced algorithm vs. SolvOpt SolvOpt terminates for the three 15-dimensional examples 284, 285 and 384 with points that are not stationary. For the other 55 examples from Figure 17 we emphasize the following ones: The reduced algorithm is significantly better in 4 examples and better in 9 examples in comparison with SolvOpt, while SolvOpt is significantly better in 3 examples, better in 4 examples and a bit better in 3 examples in comparison with the reduced algorithm. Except for example 233 in which the cost of the reduced algorithm and SolvOpt are practically the same, in all 31 remaining examples the reduced algorithm is a bit better than SolvOpt.

4.3 Exclusion boxes

4.3.1 Basics

We consider the quadratic CSP

$$\begin{aligned} F(x) &\in \mathbf{F} \\ x &\in \mathbf{x} \end{aligned} \tag{11}$$

and we assume that a solver, which is able to solve a CSP, takes the box $\mathbf{u} := [\underline{u}, \bar{u}] \subseteq \mathbf{x}$ into consideration during the solution process. FENDL et al. [8] constructed a certificate of infeasibility f , which is a nondifferentiable and nonconvex function in general, with the following property: If there exists a vector y with

$$f(y, \underline{u}, \bar{u}) < 0, \tag{12}$$

then the CSP (11) has no feasible point in \mathbf{u} and consequently this box can be excluded for the rest of the solution process. Therefore, a box \mathbf{u} for which (12) holds is called an **exclusion box**.

The obvious way for finding an exclusion box for the CSP (11) is to minimize f

$$\min_y f(y, \underline{u}, \bar{u})$$

and stop the minimization if a negative function value occurs. We will give results for this linearly constrained optimization problem with a fixed box (i.e. without optimizing u and v) for dimensions between 4 and 11 in Subsubsection 4.3.3.

To find at least an exclusion box $\mathbf{v} := [\underline{v}, \bar{v}] \subseteq \mathbf{u}$ with $\underline{v} + r \leq \bar{v}$, where $r \in (0, \bar{u} - \underline{u})$ is fixed, we can try to solve

$$\begin{aligned} \min_{y, \underline{v}, \bar{v}} f(y, \underline{v}, \bar{v}) \\ \text{s.t. } [\underline{v} + r, \bar{v}] \subseteq \mathbf{u} , \end{aligned}$$

where the results for this linearly constrained optimization problem with a variable box (i.e. with optimizing u and v) for dimensions between 8 and 21 are discussed in Subsubsection 4.3.4.

Moreover, we can enlarge an exclusion box \mathbf{v} by solving

$$\begin{aligned} \max_{y, \underline{v}, \bar{v}} \mu(\underline{v}, \bar{v}) \\ \text{s.t. } f(y, \underline{v}, \bar{v}) \leq \delta , [\underline{v}, \bar{v}] \subseteq \mathbf{u} , \end{aligned}$$

where $\delta < 0$ is given and $\mu(\underline{v}, \bar{v}) := \left| \frac{\underline{v} - \bar{v}}{\bar{v} - \underline{v}} \right|_1$ measures the magnitude of the box \mathbf{v} , and we regard an exclusion box as sufficiently large, if the objective function satisfies $\mu(\underline{v}, \bar{v}) \leq 10^{-6}$. The discussion of the results of this nonlinearly constrained optimization problem for dimension 8 can be found in in Subsubsection 4.3.5.

The underlying data for these nonsmooth optimization problems was extracted from real CSPs that occur in GloptLab by DOMES [6]. Apart from u and v , we will concentrate on the optimization of the variables y and z due to the large number of tested examples (cf. Subsubsection 4.3.2), and since the additional optimization of R and S did not have much impact on the quality of the results which was discovered in additional empirical observations, where a detailed analysis of these observations goes beyond the scope of this paper. Furthermore, we will make our tests for the two different choices $T = 1$ and $T = |y|_2$ of the function T , which occurs in the denominator of the certificate f from FENDL et al. [8, p. 5, Equation (35)], where for the latter one f is only defined outside of the zero set of T which has measure zero — although the convergence theory of many solvers (cf., e.g., FENDL & SCHICHL [10, p. 7, 3.1 Theoretical basics]) requires that all occurring functions are defined on the whole space.

Remark 6 Because SolvOpt cannot distinguish between linear and nonlinear constraints (cf. KUNTSEVICH & KAPPEL [16, p. 15]), the linear constraints of the linearly constrained optimization problems from FENDL et al. [8, p. 9, Optimization problem (55) and (56)] must be formulated as nonlinear constraints

in SolvOpt. Nevertheless, we will not include the number of these evaluations in the computation of the cost c from (10) for the mentioned optimization problems in Subsubsection 4.3.3 and Subsubsection 4.3.4, since these evaluations may be considered as easy in comparison to the evaluation of the certificate f from FENDL et al. [8, p. 5, Equation (35)] which is the objective function in these optimization problems.

4.3.2 Overview of the results

We compare the total time t_1 of the solution process, where we used the reduced algorithm (with MOSEK as the (QC)QP-solver) in the constrained case: From Tables 5–8 (s. Appendix B) we obtain

	$t_1(\text{Red Alg})$	$t_2(\text{Red Alg})$	p_1	$t_1(\text{MPBNGC})$	$t_1(\text{SolvOpt})$
	$T = 1$				
Linearly constrained (fixed box)	1477	215	0.85	231	2754
Linearly constrained (variable box)	782	60	0.92	30	1546
Nonlinearly constrained	25420	4885	0.81	21860	38761
Nonlinearly constrained (*)	19053	3723	0.80	2067	30312
	$T = \ y\ _2$				
Linearly constrained (fixed box)	1316	129	0.90	15	1508
Linearly constrained (variable box)	797	45	0.94	30	2263
Nonlinearly constrained	24055	4284	0.82	25383	16909
Nonlinearly constrained (*)	18038	3112	0.83	3719	12635

where we make use of (9) and in (*) we consider only those examples for which MPBNGC satisfied one of its termination criteria (cf. Subsubsection 4.3.5).

For the linearly constrained problems MPBNGC was the fastest of the tested algorithms, followed by BNLC and SolvOpt. If we consider only those nonlinearly constrained examples for which MPBNGC was able to terminate successfully, MPBNGC was the fastest algorithm again. Considering the competitors, for the nonlinearly constrained problems with $T = 1$ the reduced algorithm is 13.3 seconds resp. 11.3 seconds faster than SolvOpt, while for the nonlinearly constrained problems with $T = \|y\|_2$ SolvOpt is 7.1 seconds resp. 5.4 seconds faster than the reduced algorithm.

Again (cf. Subsection 4.2), taking a closer look at p_1 yields the observation that at least 85% of the time is consumed by solving the QP (in the linearly constrained case) resp. at least 80% of the time is consumed by solving the QCQP (in the nonlinearly constrained case), which implies that the difference in the percentage between the QP and the QCQP is small in particular (an investigation of the behavior of the solving time t_1 for higher dimensional problems can be found in Subsection 4.4).

Therefore, we will concentrate in Subsubsection 4.3.3, Subsubsection 4.3.4 and Subsubsection 4.3.5 on the comparison of qualitative aspects between Algorithm 1, MPBNGC and SolvOpt (like, e.g., the cost c of the evaluations), where before making these detailed comparisons, we give a short overview of them as a reason of clarity of the presentation: In both cases $T = 1$ (solid line) and $T = \|y\|_2$ (dashed line), where we use the two different line types

for a better distinction in the following, we tested 128 linearly constrained examples with a fixed box, 117 linearly constrained examples with a variable box and 201 nonlinearly constrained examples, which yields the following two summary tables consisting of the number of examples for which Algorithm 1 (BNLC resp. the reduced algorithm) is better than MPBNGC resp. SolvOpt (and vice versa) with respect to the cost c of the evaluations

(Color code: Light grey)	no termination	MPBNGC significantly better	better	a bit better	nearly equal	a bit better	BNLC/Red Alg better	Alg significantly better
Linearly constrained (fixed box)	0	2	5	12	106	2	0	1
Linearly constrained (variable box)	0	0	0	1	116	0	0	0
Nonlinearly constrained	32	6	28	89	31	10	2	3
$T = 1$								
Linearly constrained (fixed box)	0	2	5	30	91	0	0	0
Linearly constrained (variable box)	0	0	0	5	112	0	0	0
Nonlinearly constrained	43	4	28	59	30	15	14	8
$T = \lfloor y \rfloor_2$								

(Color code: Black)	no termination	SolvOpt significantly better	better	a bit better	nearly equal	a bit better	BNLC/Red Alg better	Alg significantly better
Linearly constrained (fixed box)	0	1	3	0	61	25	13	25
Linearly constrained (variable box)	0	0	0	0	48	37	24	8
Nonlinearly constrained	0	0	14	20	21	76	20	50
$T = 1$								
Linearly constrained (fixed box)	0	1	2	1	32	34	49	9
Linearly constrained (variable box)	0	0	0	5	41	32	19	20
Nonlinearly constrained	0	2	24	26	31	61	45	12
$T = \lfloor y \rfloor_2$								

that are visualized in Figures 8, 9, and 10

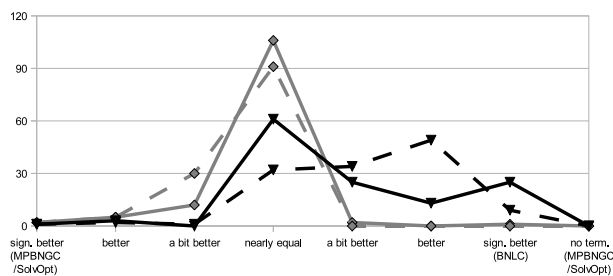


FIG. 8: Linearly constrained — fixed box (summary)

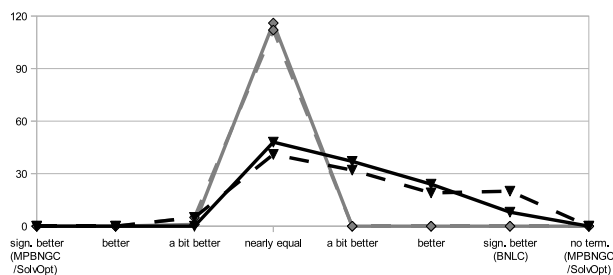


FIG. 9: Linearly constrained — variable box (summary)

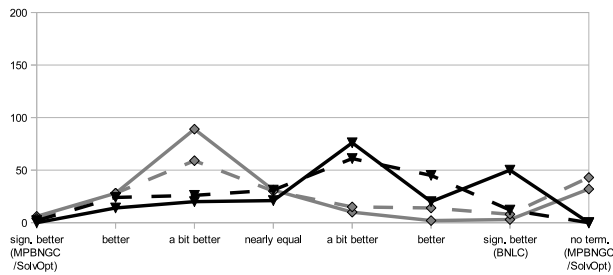


FIG. 10: Nonlinearly constrained (summary)

and that let us draw the following conclusions:

The performance differences between BNLC and MPBNGC can be neglected for the largest part of the linearly constrained examples (with small advantages for MPBNGC in about ten percent of these examples). For the nonlinearly constrained examples the reduced algorithm is superior to MPBNGC in one quarter of the examples, for forty percent of the examples one of these two solvers has small advantages over the other (in most cases MPBNGC is the slightly more successful one), the performance differences between the two algorithms considered can be completely neglected for fifteen percent of the examples, and for further fifteen percent of the examples MPBNGC beats the reduced algorithm clearly.

For the linearly constrained examples BNLC is superior to SolvOpt in one third of the examples, for one quarter of the examples one of these two solvers has small advantages over the other (in nearly all cases BNLC is the slightly more successful one), the performance differences between the two algorithms considered can be completely neglected for forty percent of the examples, and in only one percent of the examples SolvOpt beats the reduced algorithm clearly. For the nonlinearly constrained examples the reduced algorithm is superior to SolvOpt in one third of the examples, for 45 percent of the examples one of these two solvers has small advantages over the other (the reduced algorithm is often the slightly more successful one), the performance differences between the considered two algorithms can be completely neglected for ten percent of the examples, and in the remaining ten percent of the examples SolvOpt beats the reduced algorithm clearly.

In contrast to the linearly constrained case, in which all three solvers terminated successfully for all examples, only the reduced algorithm and SolvOpt were able to attain this goal in the nonlinearly constrained case, too.

4.3.3 Linearly constrained case (fixed box)

We took 310 examples from real CSPs that occur in GloptLab. We observe that for 79 examples the starting point is feasible for the CSP and for 103 examples the evaluation of the certificate at the starting point identifies the box as infeasible and hence there remain 128 test problems.

BNLC vs. MPBNGC In the case $T = 1$ we conclude from Figure 18 that BNLC is significantly better in 1 example and a bit better in 2 examples in comparison with MPBNGC, while MPBNGC is significantly better in 2 examples, better in 5 examples and a bit better in 12 examples in comparison with BNLC. In the 106 remaining examples the costs of BNLC and MPBNGC are practically the same.

In the case $T = |y|_2$ it follows from Figure 19 that MPBNGC is significantly better in 2 examples, better in 5 examples and a bit better in 30 examples in comparison with BNLC. In the 91 remaining examples the costs of BNLC and MPBNGC are practically the same.

BNLC vs. SolvOpt In the case $T = 1$ we conclude from Figure 20 that BNLC is significantly better in 25 examples, better in 13 examples and a bit better in 25 examples in comparison with SolvOpt, while SolvOpt is significantly better in 1 example and better in 3 examples in comparison with BNLC. In the 61 remaining examples the costs of BNLC and SolvOpt are practically the same.

In the case $T = |y|_2$ it follows from Figure 21 that BNLC is significantly better in 9 examples, better in 49 examples and a bit better in 34 examples in comparison with SolvOpt, while SolvOpt is significantly better in 1 example, better in 2 examples and a bit better in 1 example in comparison with BNLC. In the 32 remaining examples the costs of BNLC and SolvOpt are practically the same.

4.3.4 Linearly constrained case (variable box)

We observe that for 80 examples the starting point is feasible for the CSP and for 113 examples the evaluation of the certificate at the starting point identifies the boxes as infeasible and hence there remain 117 test problems of the 310 original examples from GloptLab.

BNLC vs. MPBNGC In the case $T = 1$ we conclude from Figure 22 that MPBNGC is a bit better in 1 example in comparison with BNLC. In the 116 remaining examples the costs of BNLC and MPBNGC are practically the same.

In the case $T = |y|_2$ it follows from Figure 23 that MPBNGC is a bit better in 5 examples in comparison with BNLC. In the 112 remaining examples the costs of BNLC and MPBNGC are practically the same.

BNLC vs. SolvOpt In the case $T = 1$ we conclude from Figure 24 that BNLC is significantly better in 8 examples, better in 24 examples and a bit better in 37 examples in comparison with SolvOpt. In the 48 remaining examples the costs of BNLC and SolvOpt are practically the same.

In the case $T = |y|_2$ it follows from Figure 25 that BNLC is significantly better in 20 examples, better in 19 examples and a bit better in 32 examples in comparison with SolvOpt, while SolvOpt is a bit better in 5 examples in comparison with BNLC. In the 41 remaining examples the costs of BNLC and SolvOpt are practically the same.

4.3.5 Nonlinearly constrained case

Since we were not able to find a starting point, i.e. an infeasible sub-box, for 109 examples, we exclude them from the following tests for which there remain 201 examples of the 310 original examples from GloptLab.

Reduced algorithm vs. MPBNGC In the case $T = 1$ MPBNGC does not satisfy any of its termination criteria for 32 examples within the given number of iterations and function evaluations (also cf. Subsubsection 4.3.1). For the remaining 169 examples we conclude from Figure 26 that the reduced algorithm is significantly better in 3 examples, better in 2 examples and a bit better in 10 examples in comparison with MPBNGC, while MPBNGC is significantly better in 6 examples, better in 28 examples and a bit better in 89 examples in comparison with the reduced algorithm, and in 31 examples the costs of the reduced algorithm and MPBNGC are practically the same.

In the case $T = |y|_2$ MPBNGC does not satisfy any of its termination criteria for 43 examples within the given number of iterations and function evaluations. For the remaining 158 examples it follows from Figure 27 that the reduced algorithm is significantly better in 8 examples, better in 14 examples and a bit better in 15 examples in comparison with MPBNGC, while MPBNGC is significantly better in 4 examples, better in 28 examples and a bit better in 59 examples in comparison with the reduced algorithm, and in 30 examples the costs of the reduced algorithm and MPBNGC are practically the same.

Reduced algorithm vs. SolvOpt In the case $T = 1$ we conclude from Figure 28 that the reduced algorithm is significantly better in 50 examples, better in 20 examples and a bit better in 76 examples in comparison with SolvOpt, while SolvOpt is better in 14 examples and a bit better in 20 examples in comparison with the reduced algorithm. In the 21 remaining examples the costs of the reduced algorithm and SolvOpt are practically the same.

In the case $T = |y|_2$ it follows from Figure 29 that the reduced algorithm is significantly better in 12 examples, better in 45 examples and a bit better in 61 examples in comparison with SolvOpt, while SolvOpt is significantly better in 2 examples, better in 24 examples and a bit better in 26 examples in comparison with the reduced algorithm. In the 31 remaining examples the costs of the reduced algorithm and SolvOpt are practically the same.

4.4 Higher dimensional piecewise quadratic examples

We want to give numerical results for the nonsmooth optimization problem (2) with

$$f(x) := \max_{i=1, \dots, m_1} f_i(x), \quad F(x) := \max_{j=1, \dots, m_2} F_j(x),$$

where

$$\begin{aligned} f_i(x) &:= \alpha_i + a_i^T(x - x_i) + \frac{1}{2}(x - x_i)^T A_i(x - x_i) \\ F_j(x) &:= \beta_j + b_j^T(x - x_j) + \frac{1}{2}(x - x_j)^T B_j(x - x_j) \end{aligned}$$

and $\alpha_i, \beta_j \in \mathbb{R}$, $a_i, b_j \in \mathbb{R}^N$, $A_i, B_j \in \mathbb{R}_{\text{sym}}^{N \times N}$, $x_i, x_j \in \mathbb{R}^N$.

The underlying data of the test examples was produced by a random number generator with the following restrictions concerning the data corresponding to F : At least one B_j is chosen as a positive definite matrix to guarantee that the feasible set is bounded, and after choosing b_j, B_j, x_j as well as a starting point $x^0 \in \mathbb{R}^N$, β_j is chosen such that x^0 is strictly feasible.

We made comparison tests for the dimensions $N \in \{20, 40, 60, 80, 100\}$ to investigate the behavior of the reduced algorithm (\square), MPBNGC (\diamond) and SolvOpt (∇), where we use the colors to distinguish the results of the different solvers, with respect to the solving time t_1 and successful termination, and we focus on the larger values of N (due to the magnitude of N , we did not test the full version of Algorithm 1). Moreover, we chose $m_1 := \frac{N}{10}$ and $m_2 \in \{\frac{N}{2}, N\}$, so that the emphasis of the examples lies on the handling of the constraint.

Furthermore, due to the magnitude of the test examples, we weakened the optimality tolerance of the reduced algorithm to $\varepsilon := 10^{-3}$. Since the reduced algorithm terminated for all examples of this class of test functions with satisfying its termination criterion (which guarantees the stationarity of the computed point due to FENDL & SCHICHL [10]), we denote the minimizer (of the corresponding example) that was computed by the reduced algorithm by \hat{x} .

Before the actual tests, we performed a few runs of the whole test set, where we started with very weak termination criteria for MPBNGC and SolvOpt and then sharpened them, with the goal to make the results between the different solvers comparable in the following way: If the computed minimizer is close to \hat{x} , then approximately the same F_j should be active. Based on these empirical observations, we made the final choices for the termination criteria of MPBNGC and SolvOpt, where we were quite successful to achieve this goal for MPBNGC, while we were not able to achieve it for SolvOpt in many cases (although putting a lot of effort into it).

For every pair (N, m_2) we tested 20 different examples for two levels of difficulty that is classified by the average number of $j \in \{1, \dots, m_2\}$ with $|F_j(\hat{x}) - F(\hat{x})| \leq 10^{-3}$, which yields the following overview of our overall 400 different examples

Level	m_2	N				
		20	40	60	80	100
Easy	$\frac{N}{2}$	4	4	6	6	7
	N	5	6	8	9	10
Difficult	$\frac{N}{2}$	4	8	12	15	19
	N	7	14	19	26	31

i.e. for given N and m_2 we regard an example as more difficult, the more impact the constraint has at \hat{x} (in the case of the successful termination of one

of the solvers, there was always at least one F_j active). Moreover, for a given level of difficulty, N , and m_2 , the corresponding examples are sorted by the numbers $N - 20 + 1, \dots, N$.

Before making detailed comparisons of the obtained results (s. Tables 9–12 in Appendix B) in Subsubsections 4.4.1–4.4.4, we give a short overview of them as a reason of clarity of the presentation: For all $N \in \{20, 40, 60, 80, 100\}$ we summarize the easy examples and the difficult examples, where we use two different line types for a better distinction of the comparisons of m_2 (for $m_2 = \frac{N}{2}$ we use a dashed line and for $m_2 = N$ we use a solid line) in Figures 11 and 12, which yields the following two summary tables consisting of the number of examples for which the reduced algorithm is better than MPBNGC resp. SolvOpt (and vice versa) with respect to the solving time t_1

(Color code: Grey)		MPBNGC					Red Alg			
Level	m_2	no termination	significantly better	better	a bit better	nearly equal	a bit better	better	significantly better	
Easy	$\frac{N}{2}$	1	18	17	18	27	6	5	8	
	N	2	8	26	26	20	8	5	5	
Difficult	$\frac{N}{2}$	73	0	4	5	4	3	2	9	
	N	78	0	1	1	5	1	4	10	

(Color code: Black)		SolvOpt					Red Alg			
Level	m_2	no termination	significantly better	better	a bit better	nearly equal	a bit better	better	significantly better	
Easy	$\frac{N}{2}$	18	14	25	11	15	6	7	4	
	N	11	16	21	11	15	10	11	5	
Difficult	$\frac{N}{2}$	3	4	16	3	8	15	28	23	
	N	0	5	8	11	15	7	34	20	

that are visualized in Figure 11 and Figure 12

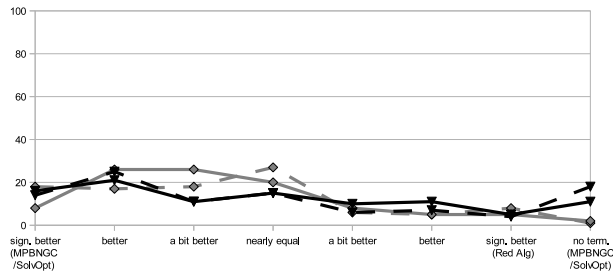


FIG. 11: Easy examples (summary)

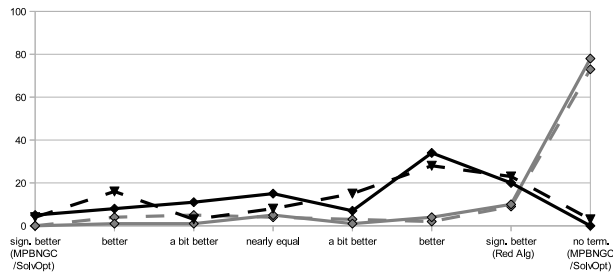
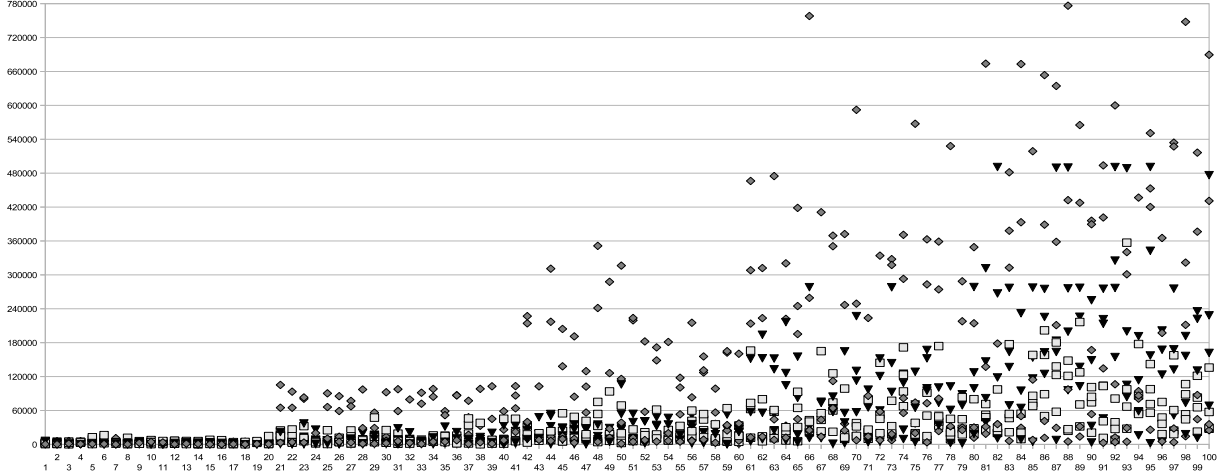


FIG. 12: Difficult examples (summary)

and that let us together with Figure 13, in which the solving times t_1 for all examples are plotted

FIG. 13: Solving time t_1 for all higher dimensional piecewise quadratic examples

draw the following conclusions:

For the easy examples the reduced algorithm is superior to MPBNGC in thirteen percent of the examples, for thirty percent of the examples one of these two solvers has small advantages over the other (in most cases MPBNGC is the slightly more successful one), the performance differences between the considered two algorithms can be completely neglected for one quarter of the examples, and for one third of the examples MPBNGC beats the reduced algorithm clearly. MPBNGC was not able to terminate successfully for many of the difficult examples in particular for $N \in \{60, 80, 100\}$ despite significantly longer running times as it can be seen in Figure 13 (in additional test runs with a softer termination criterion MPBNGC did terminate for approximately half of the difficult examples, but the quality of the obtained minimizers was not comparable with the corresponding \hat{x} produced by the reduced algorithm, while for the comparisons presented here this quality is comparable) and therefore the reduced algorithm is superior to MPBNGC in 88 percent of these examples. Furthermore, for five percent of the examples one of these two solvers has small advantages over the other, the performance differences between the considered two algorithms can be completely neglected for further five percent of the examples, and for the remaining two percent of the examples MPBNGC beats the reduced algorithm clearly.

For the easy examples the reduced algorithm is superior to SolvOpt in thirty percent of the examples, for fifteen percent of the examples one of these two solvers has small advantages over the other, the performance differences between the considered two algorithms can be completely neglected for further fifteen percent of the examples, and in the remaining forty percent of

the examples SolvOpt beats the reduced algorithm clearly. For the difficult examples the reduced algorithm is superior to SolvOpt in a bit more than half of the examples (including many examples with $N \in \{80, 100\}$), for twenty percent of the examples one of these two solvers has small advantages over the other, the performance differences between the considered two algorithms can be completely neglected for ten percent of the examples, and in the remaining (a bit less than) twenty percent of the examples SolvOpt beats the reduced algorithm clearly. In particular note that only very few F_j are active at the points which SolvOpt found at termination for the easy examples (in comparison to both the reduced algorithm and MPBNGC), which might indicate that SolvOpt has some problems coming very close to the boundary. Although this behavior improves for the difficult examples, there still remains a clear gap in the number of active F_j between SolvOpt and the other two solvers.

We want to emphasize the reduced algorithm was the only solver that terminated for all higher dimensional examples successfully, i.e. with a stationary point that is sufficiently accurate. Moreover, the solving times of the reduced algorithm are quite stable over all dimensions $N \in \{20, 40, 60, 80, 100\}$.

Remark 7 Since MOSEK supports multiple CPUs in particular for solving QCQPs (cf. ANDERSEN [1, p.152, 8.1.4 Using multiple CPU's]), we may expect faster solving times for the reduced algorithm on such a system in particular for higher dimensional problems. Nevertheless, we have not been able to test this yet.

We also expect a significant improvement of the full algorithm if a QCQP-solver is used which exploits the special structure of the QCQP (4).

4.4.1 Easy examples with $N/2$ constraint components

We summarize the investigations of the results of the easy examples with $m_2 := \frac{N}{2}$, which can be found in Table 9 in Appendix B and which are visualized in Figure 30.

Reduced algorithm vs. MPBNGC MPBNGC does not satisfy its termination criterion for one example within the given number of iterations and function evaluations. For the remaining 99 examples we obtain that the reduced algorithm is significantly better in 8 examples, better in 5 examples and a bit better in 6 examples in comparison with MPBNGC, while MPBNGC is significantly better in 18 examples, better in 17 examples a bit better in 18 examples in comparison with the reduced algorithm, and in 27 examples the solving times of both algorithms do not differ significantly.

Reduced algorithm vs. SolvOpt SolvOpt does not satisfy its termination criterion for 18 examples within the given number of iterations and function evaluations. For the remaining 82 examples we obtain that the reduced algorithm is significantly better in 4 examples, better in 7 examples and a bit

better in 6 examples in comparison with SolvOpt, while SolvOpt is significantly better in 14 examples, better in 25 examples and a bit better in 11 examples in comparison with the reduced algorithm, and in 15 examples the solving times of both algorithms do not differ significantly.

4.4.2 Easy examples with N constraint components

We summarize the investigations of the results of the easy examples with $m_2 := N$, which can be found in Table 10 in Appendix B and which are visualized in Figure 31.

Reduced algorithm vs. MPBNGC MPBNGC does not satisfy its termination criterion for two examples within the given number of iterations and function evaluations. For the remaining 98 examples we obtain that the reduced algorithm is significantly better in 5 examples, better in 5 examples and a bit better in 8 examples in comparison with MPBNGC, while MPBNGC is significantly better in 8 examples, better in 26 examples and a bit better in 26 examples in comparison with the reduced algorithm, and in 20 examples the solving times of both algorithms do not differ significantly.

Reduced algorithm vs. SolvOpt SolvOpt does not satisfy its termination criterion for 11 examples within the given number of iterations and function evaluations. For the remaining 89 examples we obtain that the reduced algorithm is significantly better in 5 examples, better in 11 examples and a bit better in 10 examples in comparison with SolvOpt, while SolvOpt is significantly better in 16 examples, better in 21 examples and a bit better in 11 examples in comparison with the reduced algorithm, and in 15 examples the solving times of both algorithms do not differ significantly.

4.4.3 Difficult examples with $N/2$ constraint components

We summarize the investigations of the results of the difficult examples with $m_2 := \frac{N}{2}$, which can be found in Table 11 in Appendix B and which are visualized in Figure 32.

Reduced algorithm vs. MPBNGC MPBNGC does not satisfy its termination criterion for 73 examples within the given number of iterations and function evaluations. For the remaining 27 examples we obtain that the reduced algorithm is significantly better in 9 examples, better in 2 examples and a bit better in 3 examples in comparison with MPBNGC, while MPBNGC is better in 4 examples and a bit better in 5 examples in comparison with the reduced algorithm, and in 4 examples the solving times of both algorithms do not differ significantly.

Reduced algorithm vs. SolvOpt SolvOpt does not satisfy its termination criterion for 3 examples within the given number of iterations and function evaluations. For the remaining 97 examples we obtain that the reduced algorithm is significantly better in 23 examples, better in 28 examples and a bit better in 15 examples in comparison with SolvOpt, while SolvOpt is significantly better in 4 examples, better in 16 examples and a bit better in 3 examples in comparison with the reduced algorithm, and in 8 examples the solving times of both algorithms do not differ significantly.

4.4.4 Difficult examples with N constraint components

We summarize the investigations of the results of the difficult examples with $m_2 := N$, which can be found in Table 12 in Appendix B and which are visualized in Figure 33.

Reduced algorithm vs. MPBNGC MPBNGC does not satisfy its termination criterion for 78 examples within the given number of iterations and function evaluations. For the remaining 22 examples we obtain that the reduced algorithm is significantly better in 10 examples, better in 4 examples and a bit better in 1 example in comparison with MPBNGC, while MPBNGC is better in 1 example and a bit better in 1 example in comparison with the reduced algorithm, and in 5 examples the solving times of both algorithms do not differ significantly.

Reduced algorithm vs. SolvOpt For our 100 examples we obtain that the reduced algorithm is significantly better in 20 examples, better in 34 examples and a bit better in 7 examples in comparison with SolvOpt, while SolvOpt is significantly better in 5 examples, better in 8 examples and a bit better in 11 examples in comparison with the reduced algorithm, and in 15 examples the solving times of both algorithms do not differ significantly.

5 Conclusion

In this paper we investigated numerical aspects of the feasible second order bundle algorithm for nonsmooth, nonconvex optimization problems with inequality constraints. Since one of the main characteristics of this method is that the search direction is determined by solving a convex QCQP, we investigated certain versions of the search direction problem and we justified the version chosen by us numerically by comparing the results of different solvers for the computation of the search direction. Furthermore, we made comparisons between the test results of our implementation of the second order bundle algorithm, MPBNGC by MÄKELÄ [24] and SolvOpt by KAPPEL & KUNTSEVICH [14] for some examples of the Hock-Schittkowski collection by SCHITTKOWSKI [33, 34] and for custom examples that arise in the context of finding exclusion boxes for quadratic CSPs, where for both of these types

of examples we were able to achieve good results with respect to the number of evaluations of function dependent data, as well as for higher dimensional piecewise quadratic examples, in which our implementation achieved good results in comparison with the other solvers in particular in the case that many constraint components were active at the solution. Summarizing the results it can be seen that the SQP-like algorithm tends to compare the better the higher the dimension of the problem and the more difficult the nonsmoothness around the optimal point are. Also, the algorithm seems to be very robust, since it succeeded to solve all problems of the test set. During testing, the largest problem size that could be successfully solved was of dimension 400. Larger problems would need use sparse linear algebra, and that is planned for the next version of the algorithm.

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A Figures

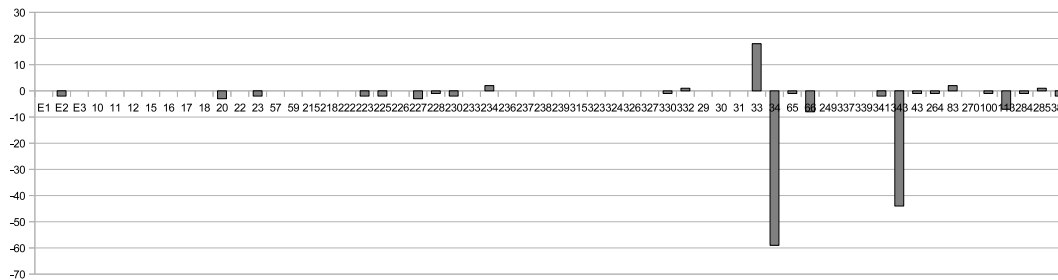


FIG. 14: Hock-Schittkowski — rp(Nit) for Red Alg & Full Alg

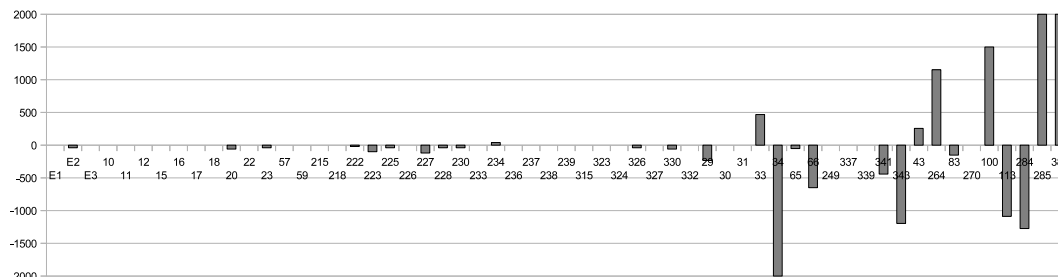


FIG. 15: Hock-Schittkowski — rp(c) for Red Alg & Full Alg

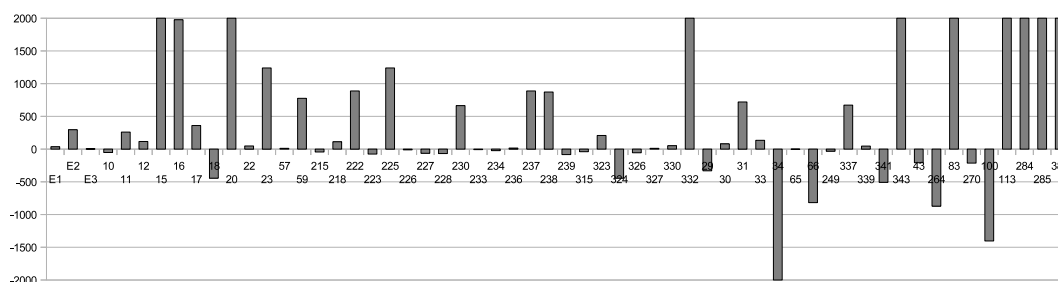


FIG. 16: Hock-Schittkowski — rp(c) for Red Alg & MPBNGC

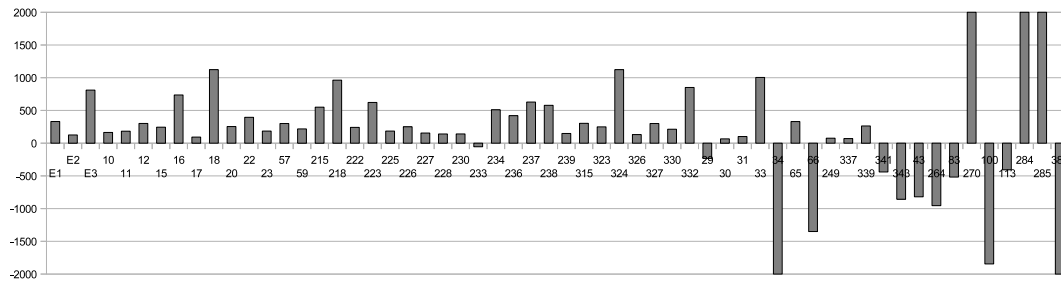


FIG. 17: Hock-Schittkowski — $rp(c)$ for Red Alg & SolvOpt

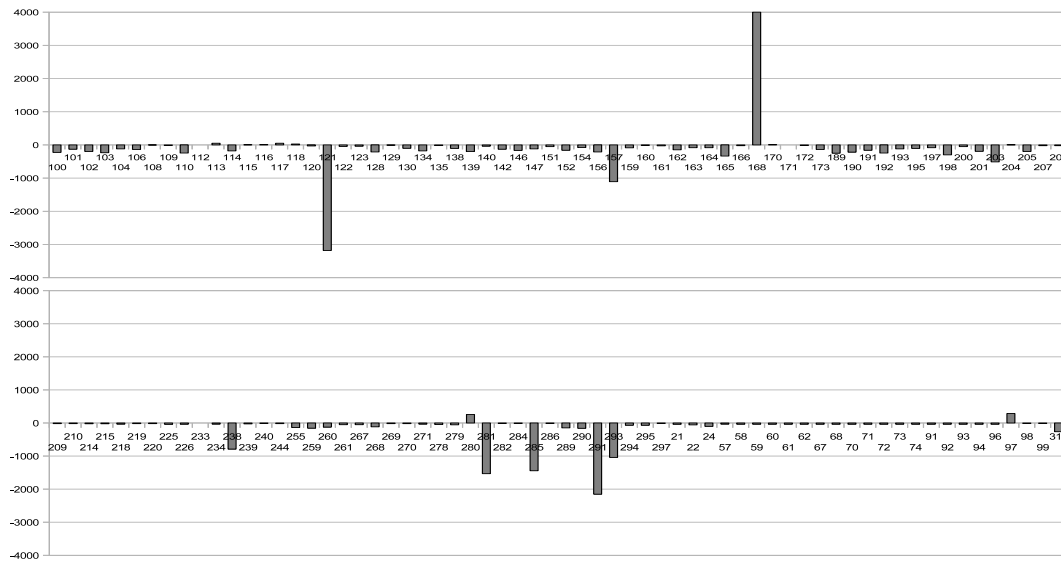


FIG. 18: Exclusion boxes (linearly constrained, fixed box) — $rp(c)$ for BNLC & MPBNGC ($T = 1$)

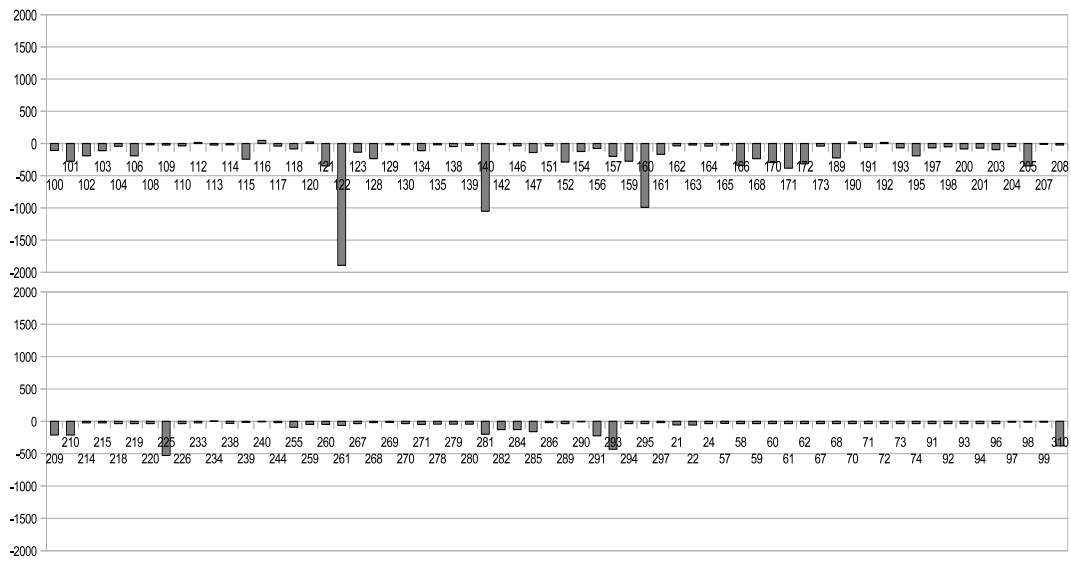


FIG. 19: Exclusion boxes (linearly constrained, fixed box) — $rp(c)$ for BNLC & MPBNGC
 $(T = |y|_2)$

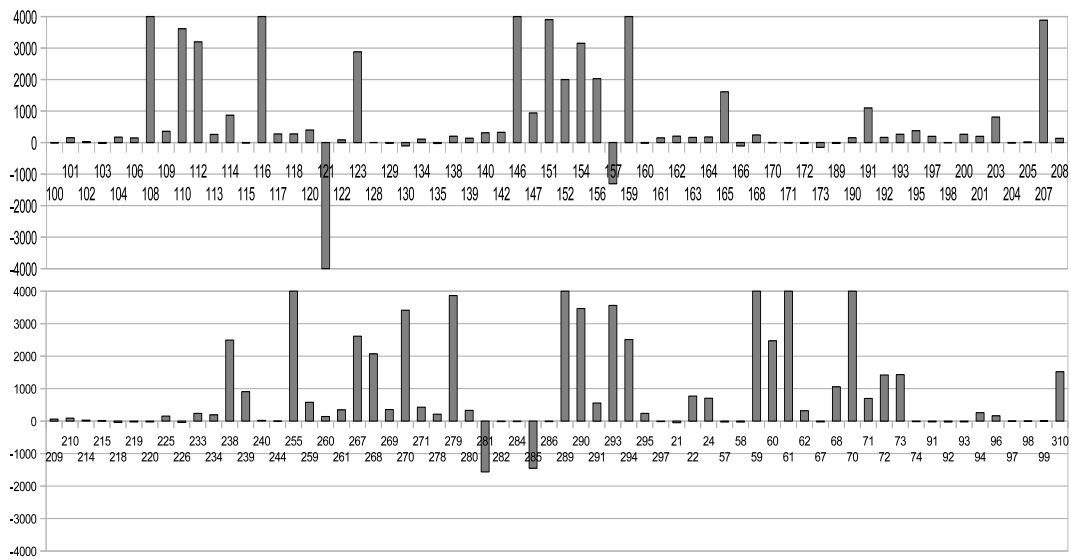


FIG. 20: Exclusion boxes (linearly constrained, fixed box) — $rp(c)$ for BNLC & SolvOpt
 $(T = 1)$

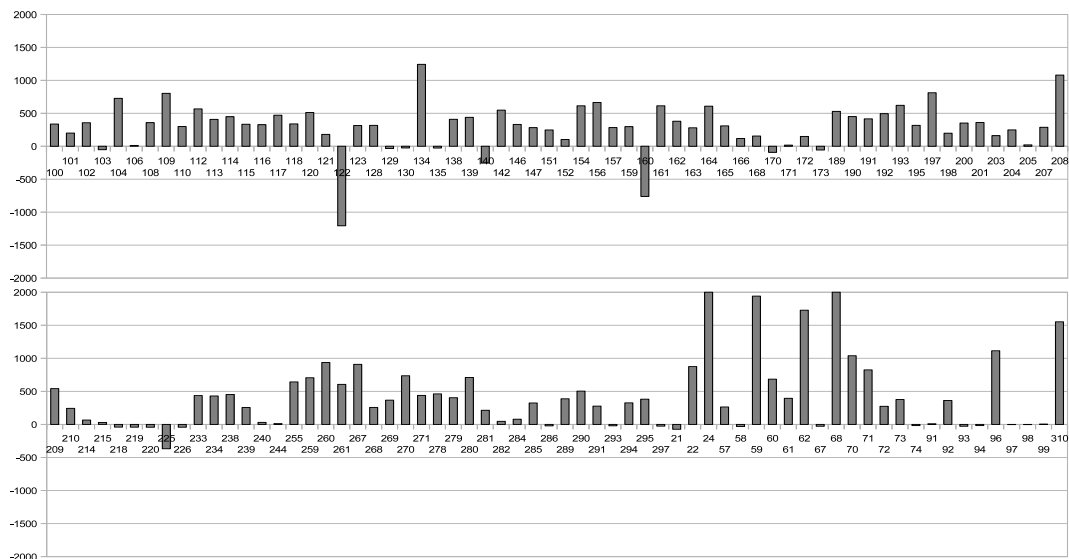


FIG. 21: Exclusion boxes (linearly constrained, fixed box) — $\text{rp}(c)$ for BNLC & SolvOpt
 $(T = |y|_2)$

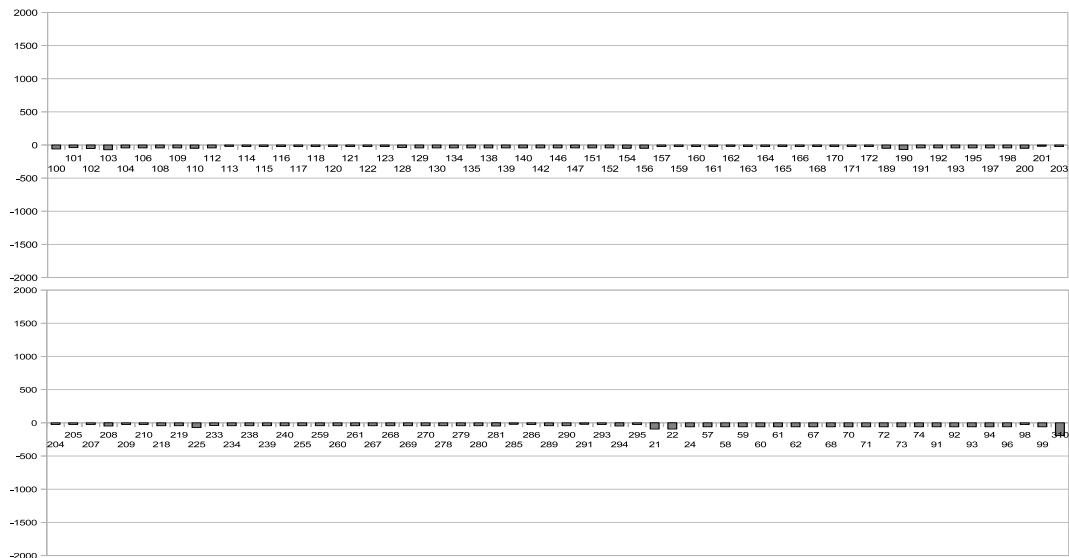


FIG. 22: Exclusion boxes (linearly constrained, variable box) — $\text{rp}(c)$ for BNLC & MPB-NGC ($T = 1$)

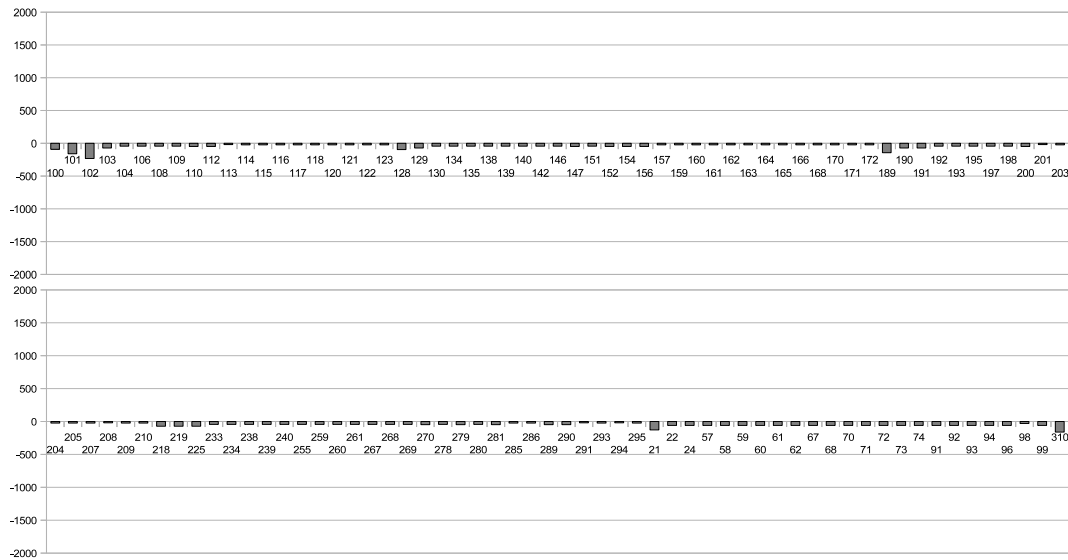


FIG. 23: Exclusion boxes (linearly constrained, variable box) — $rp(c)$ for BNLc & MPBNC
 $(T = |y|_2)$

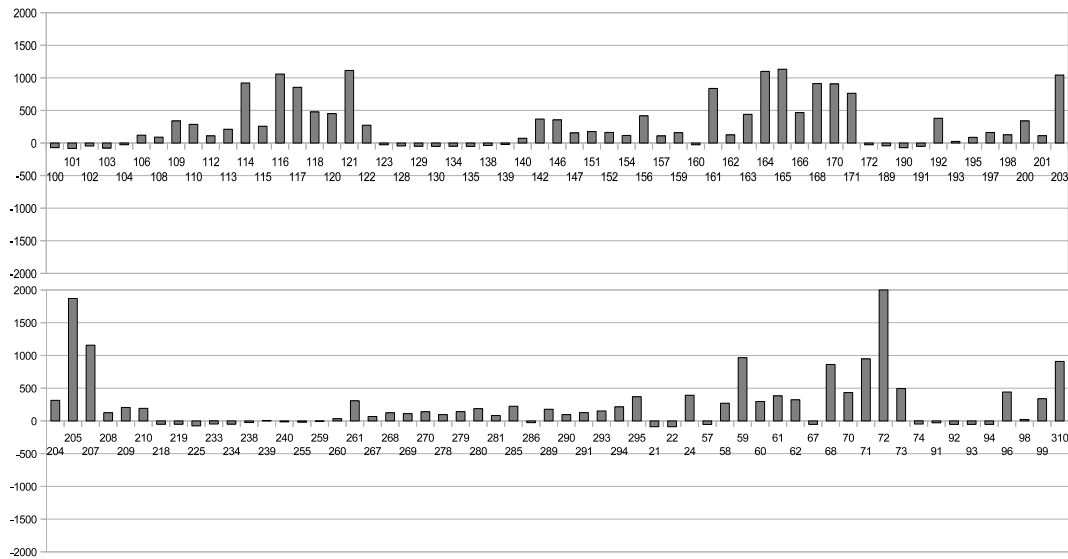


FIG. 24: Exclusion boxes (linearly constrained, variable box) — $rp(c)$ for BNLc & SolvOpt
 $(T = 1)$

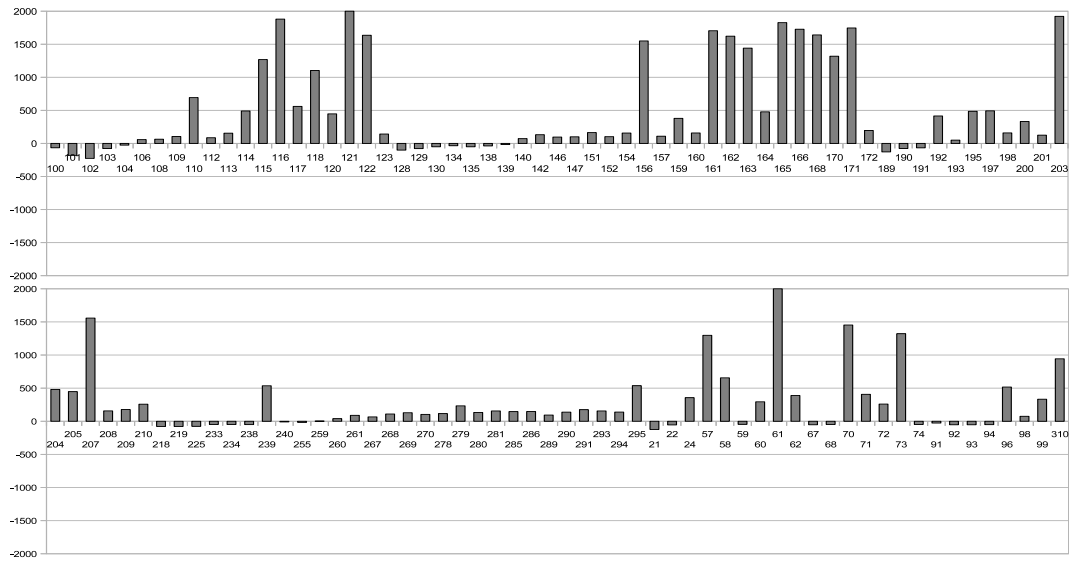


FIG. 25: Exclusion boxes (linearly constrained, variable box) — $\text{rp}(c)$ for BNLC & SolvOpt
 $(T = |y|_2)$

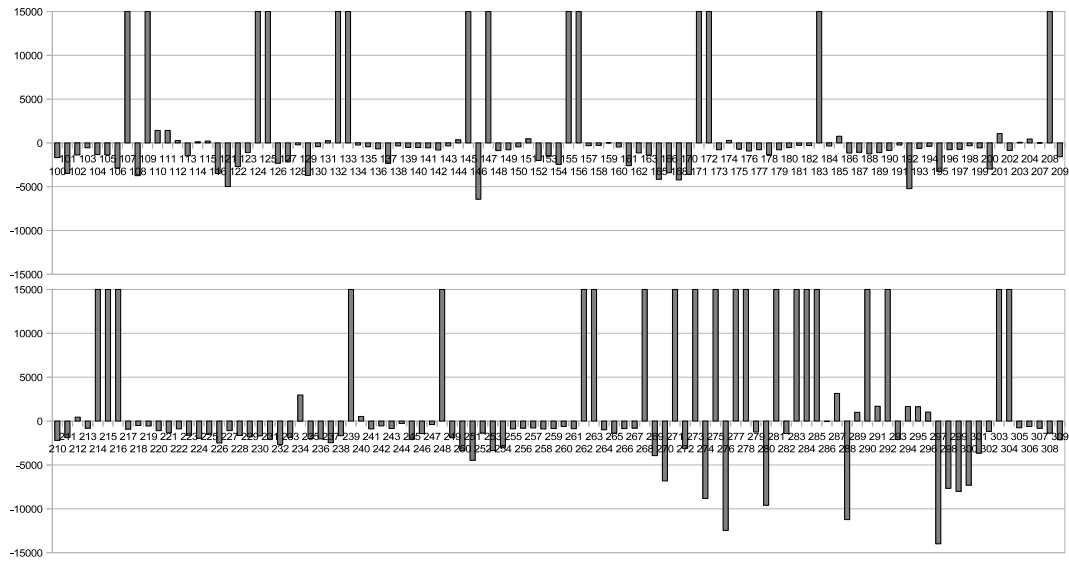


FIG. 26: Exclusion boxes (nonlinearly constrained) — $\text{rp}(c)$ for Red Alg & MPBNGC
 $(T = 1)$

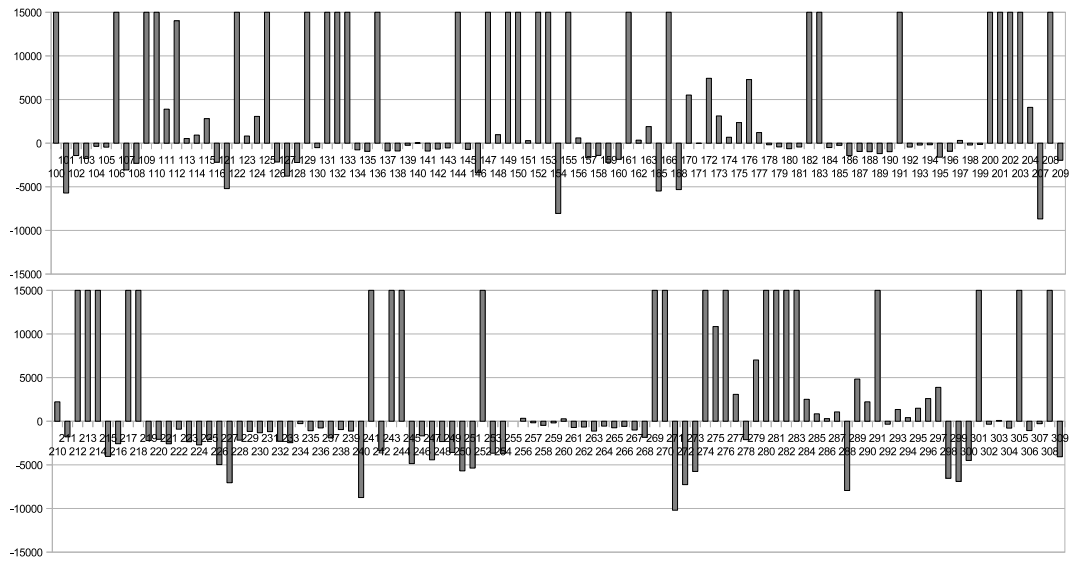


FIG. 27: Exclusion boxes (nonlinearly constrained) — $rp(c)$ for Red Alg & MPBNGC ($T = |y|_2$)

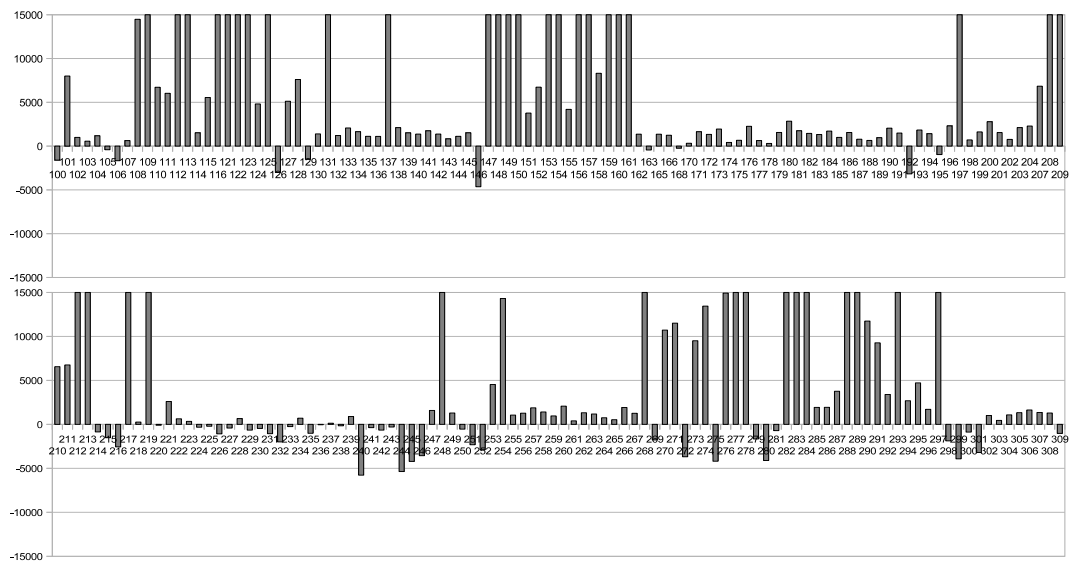


FIG. 28: Exclusion boxes (nonlinearly constrained) — $rp(c)$ for Red Alg & SolvOpt ($T = 1$)

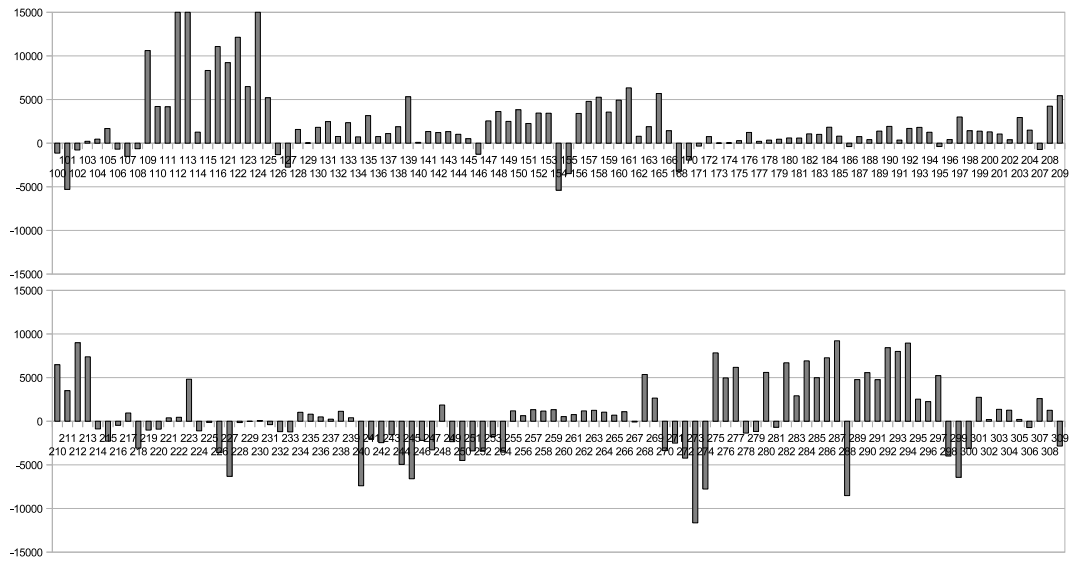


FIG. 29: Exclusion boxes (nonlinearly constrained) — $rp(c)$ for Red Alg & SolvOpt ($T = |y|_2$)

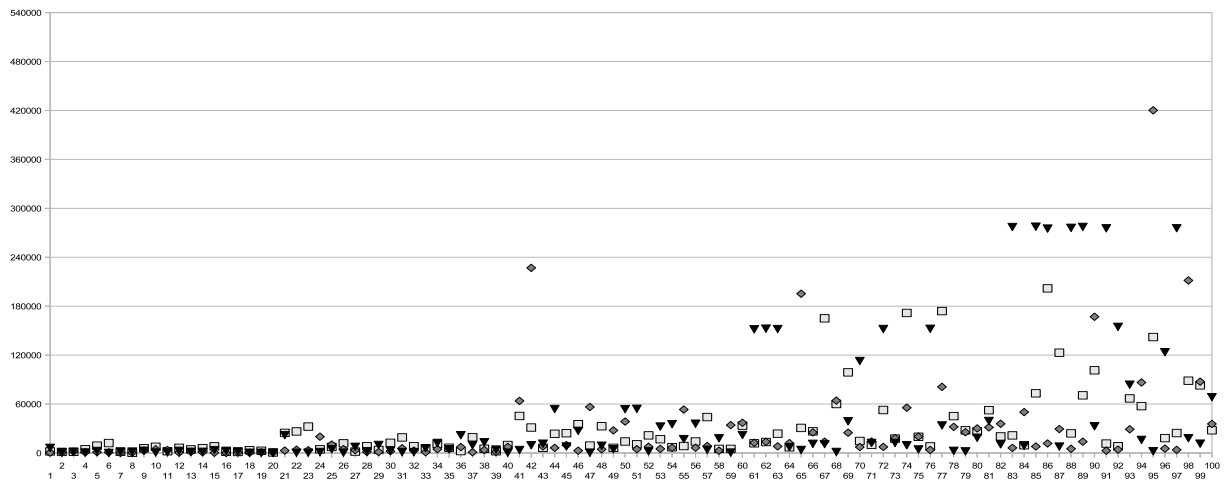


FIG. 30: Easy piecewise quadratic constraint with $m_2 := \frac{N}{2}$

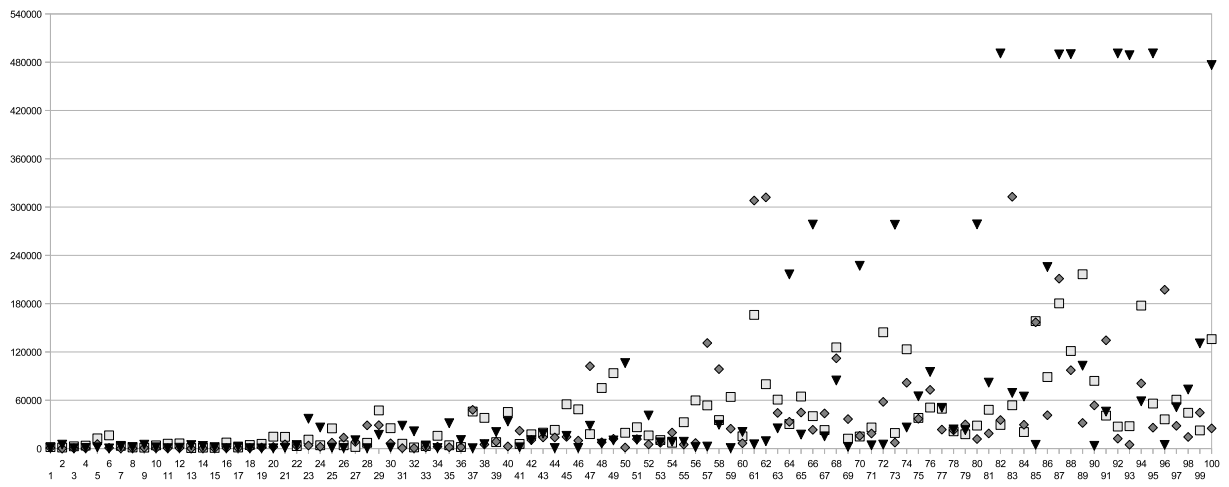


FIG. 31: Easy piecewise quadratic constraint with $m_2 := N$

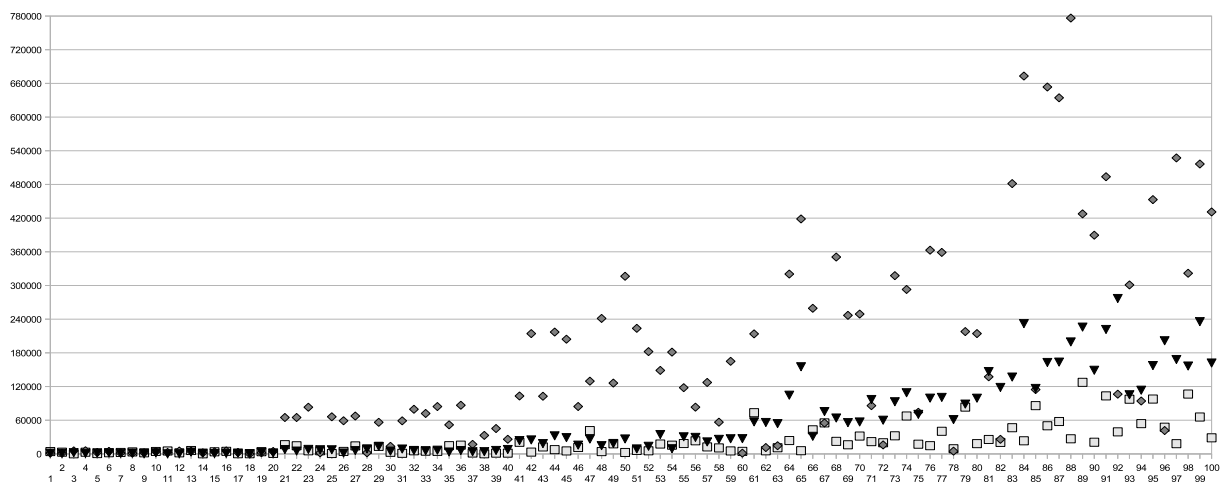


FIG. 32: Difficult piecewise quadratic constraint with $m_2 := \frac{N}{2}$

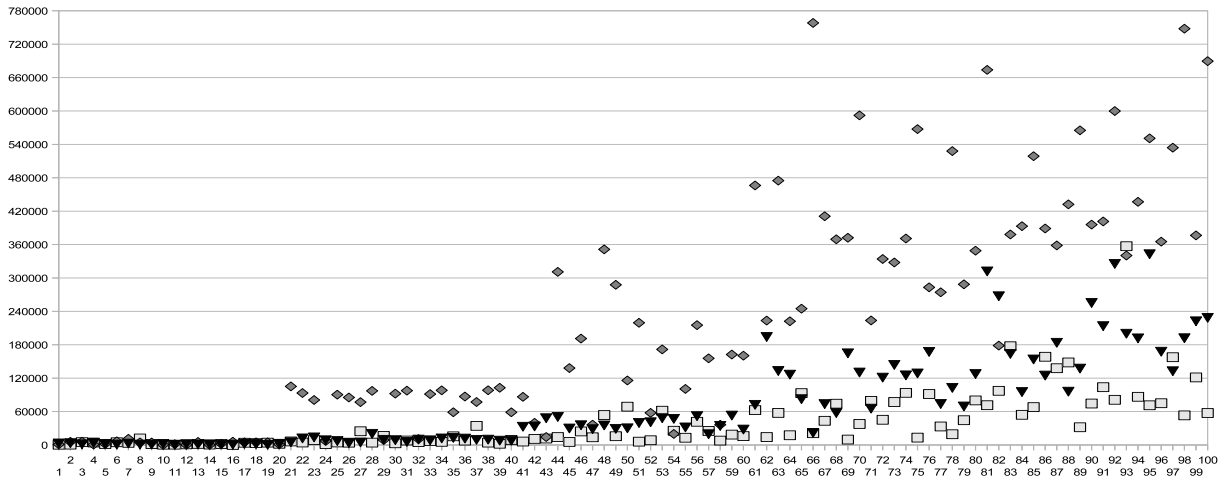


FIG. 33: Difficult piecewise quadratic constraint with $m_2 := N$

B Result tables

TABLE 2: Different search direction problems

	Median solving time							
	L	D	E	R	L	D	E	R
$n = 50$	$m = 25$				$m = 50$			
MOSEK QCQP	23	102	106	25	32	214	222	39
MOSEK SOCP	28	954	986	52	35	1665	1708	95
SEDUMI	175	480	528	232	226	858	862	254
SDPT3	414	735	804	449	498	1273	1470	624
$n = 100$	$m = 50$				$m = 100$			
MOSEK QCQP	51	793	830	76	94	1761	1627	148
MOSEK SOCP	50	7200	7556	312	95	16631	16694	703
SEDUMI	306	2700	2933	392	398	5975	6330	523
SDPT3	754	6388	7904	863	1143	16910	20441	1385

TABLE 3: Search direction problems with a QP resp. a reduced QCQP

	Solving time (MOSEK)							
	L	R	L	R	L	R	L	R
	$n = 50$				$n = 100$			
	$m = 25$		$m = 50$		$m = 50$		$m = 100$	
minimal	14	13	27	30	40	62	92	135
median	23	25	32	39	51	76	94	148
maximal	26	37	38	40	63	84	116	174
	$n = 150$				$n = 200$			
	$m = 75$		$m = 150$		$m = 100$		$m = 200$	
minimal	117	166	232	340	222	353	557	769
median	126	186	281	418	249	394	586	870
maximal	170	216	416	463	316	456	820	973
	$n = 250$				$n = 300$			
	$m = 125$		$m = 250$		$m = 150$		$m = 300$	
minimal	427	666	942	1403	685	1129	1493	2054
median	450	700	1188	1592	718	1181	1976	2328
maximal	651	968	1500	1755	823	1256	2337	2786
	$n = 350$				$n = 400$			
	$m = 175$		$m = 350$		$m = 200$		$m = 400$	
minimal	932	1520	2226	3003	1382	2093		
median	1162	1646	2500	3681	1648	2363		
maximal	1628	2015	3346	3904	2053	2692		

TABLE 4: Hock-Schittkowski collection

ex	N	Full Alg				Red Alg				MPBNGC				SolvOpt			Title Suppressed Due to Excessive Length	c	t ₁	F			
		Nit	Na	c	t ₁	t ₂	R	Nit	Na	c	t ₁	t ₂	R	Nit	Nb	c					t ₁	R	Nit
E1	2	6	7	140	0	0		6	7	140	15	0		20	22	176	0		39	141	42	471	0
E2	2	11	12	240	5	0		13	14	280	15	0		57	72	576	0		35	120	37	405	0
E3	2	8	9	180	0	0		8	9	180	0	0		16	23	184	0		45	392	47	991	0
10	2	8	9	180	0	0		8	9	180	0	0		9	16	128	0		29	103	31	344	0
11	2	4	5	100	0	0		4	5	100	15	15		43	45	360	0		25	83	27	283	0
12	2	2	3	60	15	0		2	3	60	0	0		19	22	176	0		32	104	34	361	0
15	2	5	6	120	0	0		5	6	120	0	0		3999	4000	32000	62	nt	32	101	34	364	0
16	2	5	6	120	0	0		5	6	120	15	0		261	262	2096	0		69	287	72	856	0
17	2	13	14	280	6	0		13	14	280	15	0		74	80	640	0		32	107	35	373	0
18	2	38	39	780	17	1		38	39	780	31	1		19	42	336	0		148	611	150	1903	0
20	2	4	5	100	0	0		7	8	160	0	0		736	4000	32000	15	nt	36	117	39	414	0
22	2	1	2	40	0	0		1	2	40	0	0		10	11	88	0		35	135	37	435	0
23	2	11	12	240	6	0		13	14	280	31	1		70	190	1520	0		40	138	42	465	0
57	2	1	3	60	0	0		1	3	60	0	0		4	9	72	0		31	117	32	360	0
59	2	11	12	240	8	8		11	12	240	15	15		17	127	1016	15		35	157	36	458	0
215	2	8	9	180	10	0		8	9	180	15	0		16	17	136	0		34	290	36	730	0
218	2	11	12	240	3	0		11	12	240	15	15		27	44	352	0		61	462	63	1203	0
222	2	5	7	140	0	0		5	8	160	0	0		31	131	1048	0		35	115	37	401	0
223	2	5	10	200	8	0		7	15	300	15	0		15	28	224	0		65	308	68	922	0
225	2	11	12	240	4	0		13	14	280	15	0		70	190	1520	0		40	138	42	465	0
226	2	6	7	140	0	0		6	7	140	0	0		12	16	128	0		33	117	35	390	0
227	2	5	10	200	5	0	t ₀ ^k	8	16	320	15	0	t ₀ ^k	30	32	256	0		41	137	44	475	0
228	2	2	3	60	0	0		3	5	100	0	0		3	4	32	0		17	78	19	240	0
230	2	11	16	320	4	0	t ₀ ^k	13	18	360	15	15	t ₀ ^k	27	128	1024	0		42	150	44	501	0
233	2	11	14	280	0	0		11	14	280	0	0		30	34	272	0		16	87	17	225	0
234	2	3	4	80	0	0		1	2	40	0	0		1	2	16	0		44	167	47	550	0
236	2	1	2	40	0	0		1	2	40	0	0		6	7	56	0		38	137	40	460	15
237	2	1	2	40	0	0		1	2	40	0	0		16	116	928	0		49	220	51	668	0
238	2	1	2	40	0	0		1	2	40	0	0		13	114	912	0		46	204	48	618	0
239	2	16	17	340	9	0		16	17	340	15	0		13	32	256	0		40	145	43	488	0
315	2	7	8	160	0	0		7	8	160	0	0		12	15	120	0		40	137	42	463	0
323	2	5	6	120	0	0		5	6	120	0	0		37	41	328	0		32	108	34	369	0
324	2	38	39	780	31	11		38	39	780	46	16		19	42	336	0		148	611	150	1903	0
326	2	10	12	240	0	0		10	14	280	0	0		24	28	224	0		35	123	37	411	0
327	2	1	3	60	0	0		1	3	60	0	0		4	9	72	0		31	117	32	360	15
330	2	4	8	160	7	0		5	11	220	15	15	t ₀ ^k	26	34	272	0		37	134	39	433	0
332	2	7	10	200	7	0		6	10	200	15	0		379	380	3040	62		56	386	59	1051	31
29	3	16	17	442	4	0		16	26	676	15	0		27	43	344	0		37	135	39	444	0
30	3	11	12	312	18	8		11	12	312	62	16		40	49	392	0		34	117	37	378	0
31	3	11	12	312	8	0		11	12	312	15	0		110	129	1032	0		37	127	39	413	0
33	3	22	23	598	0	0		4	5	130	0	0		25	33	264	0		81	375	83	1134	15
34	3	14	44	1144	6	0	t ₀ ^k	73	224	5824	93	3	t ₀ ^k	24	141	1128	0		67	251	69	823	0
65	3	2	3	78	0	0		3	5	130	0	0		15	16	128	0		39	152	41	460	0
66	3	23	48	1248	12	0	t ₀ ^k	31	73	1898	30	0	t ₀ ^k	17	135	1080	0		47	154	50	548	0
249	3	11	12	312	4	0		11	12	312	15	0		34	35	280	0		36	122	38	388	0
337	3	11	12	312	0	0		11	12	312	0	0		103	123	984	0		35	116	37	382	0
339	3	14	17	442	12	0		14	17	442	31	1		34	61	488	0		62	231	64	705	0
341	3	16	17	442	4	0		18	34	884	15	0	t ₀ ^k	31	47	376	0		37	135	39	444	0
343	3	9	10	260	16	0		53	56	1456	109	4	t ₀ ^k	322	1812	14496	15		45	190	49	599	15
43	4	19	50	1600	15	0	t ₀ ^k	20	42	1344	31	1	t ₀ ^k	85	142	1136	0		46	154	48	524	0

Title Suppressed Due to Excessive Length

TABLE 4: Hock-Schittkowski collection (continued)

ex	N	Full Alg					Red Alg					MPBNGC					SolvOpt								
		Nit	Na	c	t ₁	t ₂	R	Nit	Na	c	t ₁	t ₂	R	Nit	Nb	c	t ₁	R	Nit	Nc	Ng	Ng	c	t ₁	R
264	4	20	81	2592	9	10	t_0^k	21	45	1440	15	15	t_0^k	60	71	568	0		43	142	45	22	485	0	
83	5	17	23	874	26	16	t_0^k	15	27	1026	31	16	t_0^k	1074	4000	32000	46	nt	45	140	47	29	508	15	-1
270	5	8	9	342	10	0		8	9	342	15	0		9	16	128	0		80	1303	81	1	2852	0	-1
100	7	20	80	4000	46	0	t_0^k	21	50	2500	46	1	t_0^k	86	137	1096	0		61	197	63	24	655	0	
113	10	15	22	1496	41	70	t_0^k	22	38	2584	31	16	t_0^k	263	625	5000	31		187	685	189	80	2177	0	
284	15	14	16	1568	92	2		15	29	2842	46	1	t_0^k	124	3990	31920	31		1026	3384	1028	801	12255	46	w
285	15	67	211	20678	796	62	t_0^k	66	96	9408	140	35	t_0^k	2274	4000	32000	578	nt	5769	18740	5771	4405	68008	265	w
384	15	66	140	13720	589	179	t_0^k	68	114	11172	125	35	t_0^k	2531	4000	32000	531	nt	635	2117	637	471	7558	15	w
Total		703	1216	59912	1853	367		824	1323	53046	1198	237		13453	29970	239760	1386		10092	36051	10216	6933	123549	432	

TABLE 5: Certificate — Linearly constrained case with fixed box

ex	N	BNLC					T = 1 MPBNGC					SolvOpt					T = y ₂ MPBNGC					SolvOpt					
		Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc	Ng	c	t ₁	Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc	Ng
100	4	17	21	336	31	16	26	28	112	0	38	209	39	326	0	6	8	128	15	0	4	5	20	0	78	228	79
101	4	11	13	208	15	0	18	20	80	15	53	200	54	362	15	20	21	336	31	1	14	15	60	0	78	284	84
102	4	11	18	288	15	0	20	23	92	0	49	168	50	318	0	11	14	224	15	0	7	8	32	0	50	422	53
103	4	15	20	320	31	1	20	21	84	0	41	172	42	298	0	16	19	304	15	0	34	48	192	0	40	129	41
104	4	8	11	176	0	0	11	14	56	0	34	233	38	347	15	2	4	64	15	0	4	5	20	0	54	626	55
106	4	3	10	160	15	15	4	6	24	0	36	197	37	308	0	10	15	240	15	0	9	12	48	0	39	129	41
108	4	1	2	32	0	0	5	7	28	0	220	3798	228	4482	78	1	2	32	0	0	2	3	12	0	34	279	37
109	4	1	2	32	15	0	3	4	16	0	27	299	30	389	0	1	2	32	15	0	1	2	8	0	39	712	41
110	4	7	16	256	15	0	2	3	12	0	111	3524	115	3869	78	2	3	48	0	0	2	3	12	0	33	242	35
112	4	1	2	32	0	0	4	8	32	0	179	2667	187	3228	62	1	2	32	0	0	5	12	48	0	40	476	41
113	4	1	2	32	0	0	7	21	84	0	29	197	31	290	15	1	2	32	15	0	1	2	8	0	31	338	34
114	4	3	12	192	15	0	2	3	12	0	52	895	55	1060	15	1	2	32	0	0	2	3	12	0	89	354	42
115	4	0	1	16	0	0	4	5	20	0	1	2	1	5	0	6	16	256	15	0	2	3	12	0	78	344	82
116	4	1	2	32	0	0	5	10	40	0	241	3907	250	4657	78	2	3	48	0	0	8	24	96	0	80	279	32
117	4	1	2	32	15	0	6	21	84	0	32	201	35	306	0	2	3	48	0	0	1	2	8	0	32	414	35
118	4	0	1	16	0	0	5	11	44	0	23	217	25	292	15	3	6	96	15	0	2	3	12	0	33	324	37
120	4	3	4	64	15	0	4	8	32	0	51	301	54	463	0	2	3	48	15	0	6	18	72	0	40	434	42
121	4	99	369	5904	109	19	174	681	2724	15	31	204	33	303	15	8	27	432	15	0	5	21	84	0	88	492	40
122	4	3	4	64	0	0	4	5	20	0	18	90	20	150	0	59	119	1904	78	3	2	3	12	0	46	556	47
123	4	1	3	48	0	0	2	3	12	0	102	2620	103	2929	46	6	14	224	15	0	7	22	88	0	34	430	36
128	4	17	21	336	31	16	27	31	124	0	47	191	48	335	15	13	19	304	15	0	16	17	68	0	91	312	103
129	4	1	2	32	0	0	5	6	24	0	2	8	2	14	15	2	3	48	0	0	5	7	28	0	2	8	2
130	4	2	7	112	0	0	2	3	12	0	1	3	1	6	0	1	2	32	15	15	2	3	12	0	1	3	1
134	4	13	15	240	15	0	14	15	60	0	50	195	51	348	0	7	9	144	15	0	7	8	32	0	66	1186	67
135	4	1	2	32	0	0	2	3	12	0	1	2	1	5	0	1	2	32	0	0	2	3	12	0	1	2	1
138	4	7	9	144	0	0	8	10	40	0	43	210	45	345	0	2	5	80	0	0	7	8	32	15	39	369	40
139	4	6	14	224	0	0	5	6	24	0	30	266	32	362	15	2	3	48	0	0	4	5	20	0	35	379	36
140	4	2	4	64	15	0	6	7	28	0	42	240	45	375	0	36	67	1072	62	2	4	5	20	0	42	687	43
142	4	8	10	160	15	0	7	8	32	0	33	376	36	484	15	4	6	96	0	0	8	20	80	0	37	530	38
146	4	3	11	176	15	0	2	3	12	0	158	4031	164	4523	93	2	3	48	0	0	2	3	12	0	33	268	37
147	4	5	9	144	0	0	4	6	24	0	48	934	50	1084	31	5	10	160	15	0	4	5	20	0	34	337	35

Hannes Fendl, Hermann Schichl

TABLE 5: Certificate — Linearly constrained case with fixed box (continued)

ex	N	BNLC					$T = 1$ MPBNGC					SolvOpt					BNLC					$T = y _2$ MPBNGC					Title Suppressed Due to Excessive Length	Nit	Nc	SolvOpt Ng
		Nit	Na	c	t_1	t_2	Nit	Nb	c	t_1	Nit	Nc	Ng	c	t_1	Nit	Na	c	t_1	t_2	Nit	Nb	c	t_1						
151	4	3	4	64	15	0	2	3	12	0	185	3393	191	3966	78	2	3	48	15	0	2	3	12	0	27	205	30			
152	4	5	11	176	0	0	3	4	16	0	93	1887	96	2175	31	10	19	304	15	0	3	4	16	0	31	305	34			
154	4	5	10	160	15	0	8	20	80	0	110	2973	113	3312	62	5	9	144	0	0	4	5	20	0	36	644	38			
156	4	5	15	240	15	0	4	7	28	15	99	1957	103	2266	46	4	9	144	0	0	7	17	68	0	38	688	40			
157	4	37	91	1456	46	16	42	87	348	15	18	93	19	150	0	8	18	288	15	0	8	22	88	0	82	319	84			
159	4	7	9	144	15	0	7	14	56	0	229	3475	237	4186	78	8	24	384	15	0	8	27	108	0	94	393	96			
160	4	0	1	16	0	0	1	1	4	0	0	1	0	1	0	30	68	1088	46	16	6	24	96	0	32	225	34			
161	4	2	3	48	0	0	4	5	20	0	22	120	26	198	0	5	14	224	15	0	4	14	56	0	48	691	49			
162	4	3	10	160	15	15	2	3	12	0	27	270	31	363	15	2	3	48	0	0	2	3	12	0	31	326	34			
163	4	4	6	96	0	0	2	3	12	0	22	179	27	260	0	1	2	32	15	0	1	2	8	0	30	216	32			
164	4	4	6	96	15	0	2	3	12	0	24	187	29	274	0	2	3	48	0	0	1	2	8	0	39	536	40			
165	4	7	22	352	0	0	3	4	16	0	69	1751	71	1964	46	1	2	32	0	0	1	2	8	0	36	230	37			
166	4	9	16	256	15	0	29	58	232	0	17	94	18	148	0	8	26	416	15	0	4	19	76	0	81	284	83			
168	4	0	1	16	0	0	1171	4388	17552	125	28	167	30	257	0	6	19	304	15	0	5	17	68	0	64	258	67			
170	4	0	1	16	15	0	5	6	24	0	1	8	1	11	0	8	27	432	0	0	7	34	136	0	53	178	54			
171	4	0	1	16	0	0	3	4	16	0	1	2	1	5	0	12	29	464	31	1	4	20	80	0	71	256	75			
172	4	1	2	32	0	0	2	4	16	0	1	4	1	7	0	8	23	368	15	0	4	13	52	0	75	280	79			
173	4	3	10	160	15	0	4	6	24	0	1	4	1	7	0	1	4	64	15	0	3	6	24	0	1	4	1	1		
189	4	13	20	320	15	0	17	18	72	0	44	160	45	295	15	14	17	272	30	0	11	12	48	0	47	651	50			
190	4	14	19	304	15	0	21	22	88	0	60	275	61	458	15	2	3	48	0	0	17	18	72	0	76	261	79			
191	4	12	14	224	15	15	13	16	64	0	55	1150	58	1324	15	5	6	96	15	0	8	9	36	0	40	383	43			
192	4	16	17	272	31	1	6	7	28	0	32	333	34	435	0	1	2	32	0	0	11	12	48	0	32	424	34			
193	4	5	10	160	15	0	7	10	40	0	43	288	45	423	15	2	6	96	0	0	5	7	28	0	40	591	42			
195	4	3	9	144	0	0	5	10	40	0	41	391	43	520	0	8	14	224	0	0	6	8	32	0	41	415	42			
197	4	4	6	96	15	0	2	3	12	0	21	225	23	294	0	3	5	80	15	15	2	3	12	0	51	736	52			
198	4	11	20	320	15	0	4	5	20	0	31	216	34	318	15	3	4	64	0	0	2	3	12	0	23	184	26			
200	4	3	4	64	15	0	2	3	12	0	20	257	23	326	0	3	6	96	0	0	2	3	12	0	33	340	36			
201	4	7	20	320	0	0	13	32	128	15	49	366	50	516	0	5	11	176	15	0	6	26	104	0	29	447	30			
203	4	13	40	640	15	0	10	32	128	0	53	1281	56	1449	31	6	13	208	0	0	8	28	112	0	36	255	38			
204	4	0	1	16	0	0	4	5	20	0	1	2	1	5	0	3	4	64	15	0	3	4	16	0	48	159	51			
205	4	6	21	336	15	0	11	35	140	0	31	253	34	355	15	14	28	448	15	0	7	25	100	0	29	367	34			
207	4	1	2	32	0	0	1	2	8	0	207	3274	214	3916	62	0	1	16	0	0	0	1	4	0	26	208	32			
208	4	1	2	32	0	0	1	2	8	0	17	106	20	166	0	1	2	32	15	0	1	2	8	0	53	941	57			
209	4	1	2	32	15	0	2	3	12	0	12	50	15	95	0	4	14	224	0	0	2	3	12	0	106	433	111			
210	4	1	2	32	0	0	2	3	12	0	17	63	20	123	0	4	14	224	15	0	2	3	12	0	69	251	72			
214	4	1	2	32	0	0	1	2	8	0	8	32	10	62	0	1	2	32	15	0	1	2	8	0	10	62	12			
215	4	1	2	32	0	0	1	2	8	0	5	25	7	46	0	1	2	32	15	0	1	2	8	0	7	35	9			
218	4	1	3	48	0	0	3	4	16	0	1	4	1	7	0	2	3	48	0	0	2	3	12	0	1	4	1	1		
219	4	1	2	32	0	0	2	3	12	0	1	3	1	6	0	2	3	48	15	0	2	3	12	0	1	3	1	1		
220	4	1	2	32	15	0	2	3	12	0	1	2	1	5	0	1	3	48	0	0	2	3	12	0	1	2	1	1		
225	4	7	9	144	15	0	23	26	104	0	40	176	41	299	0	30	37	592	46	1	12	16	64	0	34	110	38			
226	4	1	3	48	0	0	2	3	12	0	1	2	1	5	0	2	3	48	0	0	2	3	12	0	1	2	1	1		
233	4	8	10	160	0	0	23	40	160	0	49	244	51	397	0	2	4	64	0	0	8	10	40	0	44	362	46			
234	4	11	13	208	15	0	33	44	176	0	46	251	50	401	0	2	3	48	15	0	12	13	52	0	79	235	81			
238	4	19	52	832	31	1	10	11	44	0	140	2900	142	3326	62	2	3	48	15	0	3	4	16	0	40	377	41			
239	4	2	3	48	0	0	4	5	20	0	46	814	47	955	31	2	3	48	0	0	6	8	32	0	29	211	31			
240	4	1	2	32	0	0	4	5	20	0	4	39	5	54	0	1	2	32	0	0	5	6	24	0	6	42	7			
244	4	1	2	32	0	0	2	3	12	0	3	13	4	25	0	0	2	32	0	0	2	3	12	0	6	23	7			
255	4	3	10	160	15	0	5	6	24	0	183	5288	186	5846	125	5	7	112	15	15	4	5	20	0	55	584	57			
259	4	3	11	176	15	0	4	5	20	0	65	554	67	755	15	2	4	64	15	0	3	4	16	0	51	641	43			

TABLE 5: Certificate — Linearly constrained case with fixed box (continued)

ex	N	BNLC					$T = 1$ MPBNGC				SolvOpt				BNLC					$T = y _2$ MPBNGC				SolvOpt			
		Nit	Na	c	t_1	t_2	Nit	Nb	c	t_1	Nit	Nc	Ng	c	t_1	Nit	Na	c	t_1	t_2	Nit	Nb	c	t_1	Nit	Nc	Ng
260	4	6	9	144	15	0	4	5	20	0	28	196	30	286	0	2	4	64	0	0	3	4	16	0	47	854	49
261	4	2	4	64	0	0	2	3	12	0	33	303	36	411	15	3	5	80	15	0	3	4	16	0	38	563	41
267	4	3	4	64	0	0	2	3	12	0	106	2355	108	2679	46	2	3	48	15	0	2	3	12	0	52	798	53
268	4	5	8	128	15	0	2	3	12	0	68	1985	71	2198	31	1	2	32	0	0	2	3	12	0	25	205	28
269	4	1	2	32	0	0	2	3	12	0	25	301	29	388	0	1	2	32	0	0	3	4	16	0	28	306	31
270	4	1	2	32	15	0	2	3	12	0	170	2910	179	3447	62	2	3	48	15	0	2	3	12	0	44	646	46
271	4	1	3	48	0	0	2	4	16	0	38	354	41	477	0	1	4	64	0	0	2	4	16	0	42	371	44
278	4	3	4	64	15	0	3	5	20	0	21	206	24	278	0	3	6	96	15	15	6	13	52	0	35	444	38
279	4	4	5	80	0	0	3	6	24	0	196	3330	205	3945	62	3	6	96	0	0	6	13	52	0	42	365	45
280	4	4	6	96	15	0	48	88	352	0	30	325	34	427	0	3	5	80	0	0	3	9	36	0	39	661	43
281	4	99	106	1696	124	34	21	41	164	0	13	86	15	131	15	7	16	256	15	0	6	14	56	0	65	266	68
282	4	0	1	16	15	0	1	1	4	0	0	1	0	1	0	2	9	144	15	0	2	4	16	0	18	131	20
284	4	0	1	16	0	0	1	1	4	0	0	1	0	1	0	2	9	144	0	0	2	4	16	0	21	154	23
285	4	90	91	1456	62	32	2	3	12	0	1	2	1	5	0	4	11	176	15	0	3	4	16	0	75	269	77
286	4	0	1	16	0	0	1	1	4	0	0	1	0	1	0	0	2	32	0	0	2	3	12	0	2	4	2
289	4	5	10	160	0	0	2	3	12	0	185	5885	186	6443	125	2	3	48	15	15	2	3	12	0	42	304	44
290	4	6	12	192	15	0	4	8	32	0	132	3256	134	3658	78	2	4	64	15	0	6	14	56	0	36	457	37
291	4	74	147	2352	93	3	15	50	200	0	223	2200	236	2908	46	10	18	288	15	0	8	16	64	0	43	430	45
293	4	35	96	1536	46	16	43	124	496	15	236	4367	244	5099	93	10	30	480	15	0	4	12	48	0	37	342	39
294	4	4	5	80	15	0	2	3	12	0	108	2255	112	2591	46	2	3	48	0	0	2	3	12	0	29	278	32
295	4	4	5	80	15	0	2	3	12	0	26	233	28	317	0	2	3	48	15	0	2	3	12	0	35	310	40
297	4	0	1	16	0	0	1	1	4	0	0	1	0	1	0	1	2	32	0	0	2	3	12	0	1	3	1
21	6	2	3	66	15	0	6	7	28	0	0	10	2	16	0	3	4	88	0	0	7	8	32	0	0	8	2
22	6	2	3	66	0	0	1	2	8	0	41	710	42	836	15	2	3	66	0	0	1	2	8	0	46	800	47
24	6	4	5	110	15	0	1	2	8	0	39	691	41	814	15	1	2	44	15	0	1	2	8	0	76	2050	79
57	6	1	2	44	0	0	2	3	12	0	0	10	2	16	0	1	2	44	30	0	2	3	12	0	29	215	31
58	6	1	2	44	31	0	1	2	8	0	0	9	2	15	0	1	2	44	15	0	1	2	8	0	0	7	2
59	6	1	2	44	0	0	1	2	8	0	213	4085	219	4742	141	1	2	44	0	0	1	2	8	0	70	1769	72
60	6	1	2	44	0	0	1	2	8	0	112	2174	114	2516	62	1	2	44	0	0	1	2	8	0	32	630	33
61	6	1	2	44	15	0	1	2	8	0	182	4416	187	4977	109	1	2	44	0	0	1	2	8	0	33	331	36
62	6	1	2	44	0	0	1	2	8	0	26	279	28	363	15	1	2	44	0	0	1	2	8	0	60	1586	62
67	6	1	2	44	15	0	1	2	8	0	1	10	3	19	0	1	2	44	15	15	1	2	8	0	1	7	3
68	6	1	2	44	0	0	1	2	8	0	44	963	46	1101	31	1	2	44	0	0	1	2	8	0	03	3295	104
70	6	1	2	44	15	15	1	2	8	0	191	4167	196	4755	125	1	2	44	15	0	1	2	8	0	45	945	46
71	6	1	2	44	0	0	1	2	8	0	45	604	46	742	15	1	2	44	0	0	1	2	8	0	40	743	42
72	6	1	2	44	0	0	1	2	8	0	57	1287	59	1464	31	1	2	44	15	15	1	2	8	0	29	225	31
73	6	1	2	44	0	0	1	2	8	0	55	1304	57	1475	31	1	2	44	0	0	1	2	8	0	30	322	33
74	6	1	2	44	0	0	1	2	8	0	2	14	4	26	0	1	2	44	15	0	1	2	8	0	2	11	5
91	6	1	2	44	0	0	1	2	8	0	1	10	3	19	16	1	2	44	0	0	1	2	8	0	5	33	7
92	6	1	2	44	0	0	1	2	8	0	0	9	2	15	0	1	2	44	15	0	1	2	8	0	32	304	34
93	6	1	2	44	15	0	1	2	8	0	1	10	3	19	16	1	2	44	0	0	1	2	8	0	1	7	3
94	6	1	2	44	0	0	1	2	8	0	25	222	27	303	0	1	2	44	15	0	1	2	8	0	2	11	5
96	6	1	2	44	15	0	1	2	8	0	23	135	24	207	0	1	2	44	0	0	1	2	8	0	51	996	54
97	6	0	1	22	0	0	30	77	308	16	2	10	3	19	16	0	1	22	31	0	1	2	8	0	2	10	3
98	6	0	1	22	16	0	1	2	8	0	2	10	3	19	16	0	1	22	16	0	1	2	8	0	2	10	3
99	6	0	1	22	0	0	1	2	8	0	2	15	3	24	0	0	1	22	0	0	1	2	8	0	4	18	3
310	11	6	8	296	15	0	7	8	32	0	101	1505	104	1817	93	10	11	407	15	0	6	7	28	0	01	1641	106

TABLE 6: Certificate — Linearly constrained case with variable box

ex	N	BNLC					$T = 1$ MPBNGC					SolvOpt					$T = y _2$ MPBNGC					SolvOpt					Title Suppressed Due to Excessive Length		
		Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc	Ng	c	t ₁	Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc		Ng	c
100	8	2	3	84	0	0	5	6	24	0	2	7	2	13	0	2	4	112	15	0	4	5	20	0	5	2	6	46	0
101	8	2	4	112	15	0	17	18	72	15	4	17	4	29	0	6	7	196	15	0	8	9	36	0	2	2	2	15	0
102	8	2	3	84	15	0	7	8	32	0	4	20	6	38	0	8	9	252	15	15	4	5	20	0	3	1	4	26	15
103	8	2	3	84	15	0	2	3	12	0	1	4	1	7	0	2	3	84	15	0	2	3	12	0	1	1	4	7	0
104	8	1	2	56	15	15	2	3	12	0	4	15	5	30	0	1	2	56	0	0	2	3	12	0	4	1	5	30	0
106	8	1	2	56	15	15	2	3	12	0	25	95	27	176	15	1	2	56	15	0	2	3	12	0	16	6	18	114	15
108	8	1	2	56	0	0	2	3	12	0	22	74	24	146	0	1	2	56	0	0	2	3	12	0	19	6	20	120	15
109	8	1	2	56	15	0	2	3	12	0	45	254	47	395	15	1	2	56	15	0	2	3	12	0	24	8	25	161	0
110	8	0	2	56	0	0	1	2	8	0	49	189	51	342	0	0	2	56	0	0	1	2	8	0	70	5	73	749	46
112	8	0	2	56	15	0	2	3	12	0	25	88	26	166	0	0	2	56	15	0	1	2	8	0	23	7	24	142	15
113	8	0	1	28	0	0	1	2	8	0	37	125	38	239	15	0	1	28	0	0	1	2	8	0	28	9	29	183	0
114	8	0	1	28	0	0	0	1	4	0	134	535	138	949	31	0	1	28	0	0	0	1	4	0	49	3	52	519	15
115	8	0	1	28	0	0	0	1	4	0	44	150	45	285	0	0	1	28	15	0	0	1	4	0	216	6	217	1296	46
116	8	0	1	28	15	0	0	1	4	0	154	609	159	1086	31	0	1	28	0	0	0	1	4	0	303	9	305	1908	62
117	8	0	1	28	0	0	0	1	4	0	59	703	60	883	31	0	1	28	0	0	0	1	4	0	58	4	61	588	15
118	8	0	1	28	0	0	0	1	4	0	54	340	55	505	15	0	1	28	0	0	0	1	4	0	145	6	147	1131	31
120	8	0	1	28	15	0	0	1	4	0	53	317	54	479	15	0	1	28	0	0	0	1	4	0	51	3	53	475	31
121	8	0	1	28	0	0	0	1	4	0	163	634	169	1141	31	0	1	28	0	0	0	1	4	0	365	11	366	2254	62
122	8	0	1	28	0	0	0	1	4	0	48	154	49	301	15	0	1	28	0	0	0	1	4	0	273	8	274	1664	62
123	8	0	1	28	0	0	1	1	4	0	0	1	0	1	0	0	1	28	15	0	0	1	4	0	27	2	28	170	0
128	8	1	2	56	15	0	3	4	16	0	1	8	1	11	0	3	4	112	0	0	3	4	16	0	1	1	11	0	0
129	8	1	2	56	0	0	2	3	12	0	1	4	1	7	0	2	3	84	15	0	2	3	12	0	1	3	1	6	0
130	8	1	2	56	15	0	2	3	12	0	1	2	1	5	0	1	2	56	0	0	2	3	12	0	2	1	1	5	0
134	8	1	2	56	15	0	2	3	12	0	1	4	1	7	0	1	2	56	0	0	2	3	12	0	2	1	3	21	0
135	8	1	2	56	0	0	2	3	12	0	1	2	1	5	0	1	2	56	15	15	2	3	12	0	1	1	1	5	0
138	8	1	2	56	15	15	2	3	12	0	2	9	3	18	15	1	2	56	15	0	2	3	12	0	2	2	3	18	0
139	8	1	2	56	0	0	2	3	12	0	5	16	6	34	15	1	2	56	0	0	2	3	12	15	5	21	6	39	0
140	8	1	2	56	15	0	2	3	12	0	18	72	19	129	15	1	2	56	0	0	2	3	12	0	19	6	20	129	0
142	8	1	2	56	0	0	2	3	12	0	44	286	46	424	0	1	2	56	0	0	2	3	12	0	26	10	27	188	15
146	8	1	2	56	0	0	2	3	12	0	43	276	45	411	15	0	2	56	0	0	2	3	12	0	23	8	24	152	15
147	8	1	2	56	15	0	2	3	12	0	32	112	33	211	15	0	2	56	15	0	1	2	8	0	24	8	25	156	15
151	8	0	2	56	0	0	2	3	12	0	35	124	36	232	15	0	2	56	15	0	2	3	12	0	33	11	34	220	15
152	8	1	2	56	0	0	2	3	12	0	34	113	35	218	0	0	2	56	0	0	1	2	8	0	24	8	25	158	0
154	8	0	2	56	0	0	1	2	8	0	25	91	27	172	0	0	2	56	15	0	1	2	8	0	32	11	33	213	15
156	8	1	2	56	15	0	1	2	8	0	40	347	42	473	15	1	2	56	0	0	1	2	8	0	256	8	259	1606	62
157	8	0	1	28	0	0	0	1	4	0	22	68	23	137	0	0	1	28	15	0	0	1	4	0	22	6	23	137	0
159	8	0	1	28	15	0	0	1	4	15	29	97	30	187	15	0	1	28	0	0	0	1	4	0	61	2	62	407	15
160	8	0	1	28	15	0	1	1	4	0	0	1	0	1	0	0	1	28	0	0	0	1	4	0	27	1	28	186	0
161	8	0	1	28	0	0	0	1	4	0	123	484	127	865	15	0	1	28	15	0	0	1	4	0	277	8	279	1732	62
162	8	0	1	28	0	0	1	2	8	0	24	78	25	153	15	0	1	28	0	0	0	1	4	0	272	8	274	1650	46
163	8	0	1	28	0	0	0	1	4	0	63	276	64	468	15	0	1	28	0	0	0	1	4	0	248	7	249	1469	46
164	8	0	1	28	15	0	0	1	4	0	123	749	126	1127	31	0	1	28	0	0	0	1	4	0	47	3	49	506	31
165	8	0	1	28	0	0	0	1	4	0	160	665	165	1160	31	0	1	28	15	0	0	1	4	0	297	9	299	1855	46
166	8	0	1	28	0	0	0	1	4	0	72	276	73	495	0	0	1	28	0	0	0	1	4	0	281	9	283	1755	46
168	8	0	1	28	15	0	0	1	4	0	138	505	145	940	31	0	1	28	0	0	0	1	4	0	261	8	263	1669	46
170	8	0	1	28	0	0	0	1	4	0	138	505	143	934	31	0	1	28	0	0	0	1	4	0	225	6	226	1347	31
171	8	0	1	28	0	0	0	1	4	0	115	431	120	791	15	0	1	28	0	0	0	1	4	0	298	8	299	1774	46
172	8	0	1	28	15	0	1	1	4	0	0	1	0	1	0	0	1	28	0	0	0	1	4	0	32	1	33	224	15
189	8	2	3	84	0	0	8	9	36	0	5	23	6	41	0	5	6	168	15	0	5	6	24	0	5	2	6	40	0
190	8	2	3	84	15	0	3	4	16	0	1	9	1	12	0	2	3	84	15	0	2	3	12	0	1	5	1	8	0

TABLE 6: Certificate — Linearly constrained case with variable box (continued)

ex	N	BNLC					$T = 1$				SolvOpt					$T = y _2$					Nit	Nc	SolvOpt						
		Nit	Na	c	t_1	t_2	Nit	Nb	c	t_1	Nit	Nc	Ng	c	t_1	Nit	Na	c	t_1	t_2			Nit	Nb	c	t_1	Nit	Nc	Ng
61	10	1	2	68	15	0	1	2	8	0	37	333	39	450	15	1	2	68	0	0	1	2	8	0	82	210	86	2359	109
62	10	1	2	68	0	0	1	2	8	0	44	249	47	390	15	1	2	68	15	0	1	2	8	0	46	310	49	457	15
67	10	1	2	68	0	0	1	2	8	0	1	6	3	15	16	1	2	68	0	0	1	2	8	0	1	3	3	15	16
68	10	1	2	68	31	0	1	2	8	0	52	762	56	930	46	1	2	68	0	0	1	2	8	0	2	4	4	20	16
70	10	1	2	68	0	0	1	2	8	0	32	399	34	501	15	1	2	68	15	0	1	2	8	0	59	133	61	1521	78
71	10	1	2	68	0	0	1	2	8	0	54	847	56	1015	31	1	2	68	0	0	1	2	8	0	35	364	37	475	31
72	10	1	2	68	15	0	1	2	8	0	125	3466	127	3847	171	1	2	68	0	0	1	2	8	0	32	226	34	328	15
73	10	1	2	68	0	0	1	2	8	0	43	424	46	562	15	1	2	68	15	0	1	2	8	0	59	1207	61	1390	62
74	10	1	2	68	15	0	1	2	8	0	2	8	4	20	16	1	2	68	0	0	1	2	8	0	2	4	4	20	16
91	10	1	2	68	15	0	1	2	8	0	4	21	6	39	0	1	2	68	0	0	1	2	8	0	6	8	8	41	47
92	10	1	2	68	0	0	1	2	8	0	1	6	3	15	0	1	2	68	0	0	1	2	8	0	1	3	3	15	0
93	10	1	2	68	0	0	1	2	8	0	1	6	3	15	0	1	2	68	16	0	1	2	8	0	1	3	3	15	0
94	10	1	2	68	15	0	1	2	8	0	1	6	3	15	0	1	2	68	15	0	1	2	8	0	1	3	3	17	0
96	10	1	2	68	0	0	1	2	8	0	47	359	50	509	15	1	2	68	15	0	1	2	8	0	50	42	54	585	31
98	10	0	1	34	0	0	1	2	8	0	7	26	10	56	0	0	1	34	0	0	0	1	4	0	12	61	16	109	16
99	10	1	2	68	31	0	1	2	8	0	38	284	41	407	15	1	2	68	30	0	1	2	8	0	36	284	39	401	15
310	21	2	3	201	15	0	1	2	8	0	162	615	165	1110	171	2	3	201	15	0	6	10	40	15	101	826	106	1144	218

Title Suppressed Due to Excessive Length

TABLE 7: Certificate — Nonlinearly constrained case for $T = 1$

ex	N	Nit		Na		Red Alg		MPBNGC				Nit		Nc		SolvOpt			
		c	t ₁	c	t ₁	c	t ₁	Nb	c	t ₁	c	t ₁	Ng	N \hat{g}	c	t ₁			
100	8	35	39	2184	77	17	25	63	504	0	40	175	41	37	584	0			
101	8	62	71	3976	171	36	34	62	496	0	838	3896	839	556	11977	234			
102	8	26	30	1680	78	18	21	37	296	0	217	825	220	122	2676	62			
103	8	9	15	840	31	1	21	35	280	15	88	481	91	56	1403	31			
104	8	27	28	1568	77	32	18	29	232	0	227	838	230	128	2750	46			
105	8	28	29	1624	78	33	22	31	248	0	94	380	96	53	1207	15			
106	8	31	58	3248	93	18	23	46	368	0	136	454	138	86	1580	31			
107	8	57	58	3248	171	21	4001	8000	64000	656	299	1211	301	183	3874	78			
108	8	66	99	5544	187	22	62	225	1800	15	1491	5750	1493	1349	20026	374			
109	8	435	437	24472	1187	272	3995	8000	64000	734	3706	16320	3709	3669	54774	1062			
110	8	2	4	224	15	0	45	206	1648	15	528	1897	530	520	6944	140			
111	8	2	3	168	0	0	46	199	1592	0	496	1646	498	470	6196	109			
112	8	15	16	896	31	16	35	146	1168	0	5792	25061	5794	5787	84865	1671			
113	8	30	31	1736	93	18	13	33	264	0	4125	17746	4129	4077	60110	1155			
114	8	2	5	280	15	0	18	49	392	0	155	506	157	106	1801	46			
115	8	2	5	280	0	0	21	62	496	0	424	1831	426	296	5828	109			
116	8	67	68	3808	187	52	18	40	320	0	3318	15068	3320	3302	50002	968			
121	8	96	97	5432	358	58	17	56	448	0	3095	13358	3097	3096	45295	890			
122	8	49	50	2800	140	20	10	13	104	0	1650	7542	1653	1622	24909	484			
123	8	27	28	1568	93	3	17	58	464	15	1475	7032	1477	1461	22878	437			
124	8	15	16	896	46	1	123	8000	64000	343	349	1854	352	315	5709	109			
125	8	140	146	8176	390	75	3992	8000	64000	640	2668	10452	2670	2662	36900	703			
126	8	61	86	4816	171	21	93	313	2504	15	140	543	142	96	1800	31			
127	8	32	44	2464	93	33	26	48	384	0	590	2359	592	364	7586	156			
128	8	16	19	1064	46	1	42	105	840	0	682	2682	684	418	8670	156			
129	8	60	75	4200	156	66	33	62	496	0	223	828	225	120	2691	62			
130	8	13	20	1120	46	16	37	86	688	0	203	770	207	118	2515	46			
131	8	13	15	840	46	1	41	136	1088	0	2078	9097	2081	2052	30593	578			
132	8	15	17	952	31	1	7926	8000	64000	1078	173	639	176	117	2157	31			
133	8	12	18	1008	31	1	7986	8000	64000	952	263	877	265	177	3080	46			
134	8	8	9	504	15	0	18	32	256	15	177	645	180	107	2151	46			
135	8	17	18	1008	46	16	32	70	560	0	183	624	186	106	2124	31			
136	8	20	23	1288	46	1	31	76	608	15	200	727	203	112	2399	46			
137	8	17	47	2632	61	31	25	37	296	0	2763	11155	2765	2735	38810	749			
138	8	8	9	504	15	0	13	20	160	0	211	794	213	128	2611	46			
139	8	13	14	784	46	16	20	34	272	0	187	687	189	120	2301	46			
140	8	13	14	784	31	1	24	31	248	15	180	645	182	107	2157	46			
141	8	13	14	784	46	16	21	27	216	0	207	763	209	126	2531	46			
142	8	15	22	1232	46	1	26	52	416	0	226	762	228	133	2607	62			
143	8	15	21	1176	31	16	31	104	832	15	173	584	175	105	2008	31			
144	8	14	15	840	30	0	39	148	1184	15	167	570	169	103	1956	31			
145	8	13	14	784	46	1	1152	8000	64000	421	200	667	202	121	2303	46			
146	8	116	119	6664	311	116	13	30	240	0	167	591	169	111	2022	46			
147	8	25	26	1456	62	2	7983	8000	64000	1046	1278	5617	1279	1274	18893	359			
148	8	21	22	1232	46	1	24	44	352	0	2019	8851	2021	2017	29816	578			
149	8	21	22	1232	62	17	25	56	448	15	1314	5998	1316	1312	19880	375			
150	8	21	22	1232	62	17	35	97	776	0	1866	8102	1868	1864	27400	530			
151	8	2	3	168	15	0	27	78	624	0	311	1156	313	230	3941	78			
152	8	47	48	2688	140	50	28	86	688	0	587	2953	589	582	9419	171			
153	8	47	48	2688	124	34	40	147	1176	15	1323	5592	1324	1318	19110	375			
154	8	97	98	5488	280	55	41	380	3040	31	1447	6288	1448	1445	21255	406			
155	8	96	97	5432	280	55	162	8000	64000	343	643	2883	644	643	9627	187			
156	8	33	34	1904	93	18	436	3897	31176	218	1587	6817	1589	1583	23150	453			
157	8	33	34	1904	93	3	36	198	1584	15	2129	9251	2130	2129	31279	609			
158	8	27	28	1568	93	3	37	161	1288	0	630	3050	632	630	9886	203			
159	8	41	42	2352	125	20	51	295	2360	31	1438	6360	1440	1439	21357	406			
160	8	35	36	2016	109	4	34	193	1544	15	1536	6573	1538	1537	22371	437			
161	8	52	53	2968	155	20	17	46	368	0	1999	8472	2001	2000	28947	578			
162	8	14	25	1400	31	1	15	32	256	0	218	817	220	157	2765	46			
163	8	19	34	1904	62	17	16	63	504	0	123	406	125	91	1460	31			
165	8	74	75	4200	359	74	5	7	56	0	246	2053	248	237	5561	109			
166	8	103	104	5824	374	74	39	302	2416	15	445	2192	447	446	7063	125			
168	8	42	81	4536	124	4	15	38	304	0	337	1278	339	245	4308	78			
170	8	37	66	3696	109	19	10	12	96	0	307	1217	309	220	4021	78			
171	8	19	34	1904	61	16	645	8000	64000	406	282	1045	284	201	3545	109			
172	8	14	25	1400	46	1	450	3718	29744	187	228	789	230	156	2736	46			
173	8	17	24	1344	46	16	24	70	560	15	251	992	253	183	3292	62			
174	8	19	28	1568	46	16	48	232	1856	15	165	563	167	120	1987	46			
175	8	20	30	1680	62	32	33	121	968	0	189	687	191	133	2346	46			
176	8	17	24	1344	46	16	18	52	416	0	297	1049	299	203	3604	62			
177	8	15	22	1232	46	1	23	56	448	0	150	545	152	106	1864	31			
178	8	21	28	1568	62	17	17	28	224	0	154	538	156	110	1874	46			
179	8	14	18	1008	46	1	18	27	216	0	219	735	221	145	2568	46			
180	8	11	16	896	31	1	23	44	352	15	314	1074	316	215	3741	78			
181	8	10	12	672	31	1	27	51	408	0	208	721	210	117	2423	31			
182	8	11	13	728	31	1	22	53	424	0	184	659	186	102	2182	46			
183	8	17	20	1120	46	16	4003	8000	64000	656	206	726	208	122	2442	46			
184	8	10	12	672	31	1	22	39	312	15	203	710	205	117	2386	46			
185	8	11	14	784	31	1	46	193	1544	0	151	533	153	85	1780	46			
186	8	21	25	1400	46	16	21	30	240	0	242	885	247	147	2952	46			
187	8	21	25	1400	62	2	23	41	328	0	179	671	181	101	2188	46			
188	8	23	27	1512	62	2	21	33	264	0	178	663	180	98	2160	46			
189	8	19	26	1456	46	16	23	43	344	15	191	751	194	111	2417	46			
190	8	24	27	1512	62	2	40	80	640	0	284	1090	287	173	3560	78			
191	8	23	24	1344	62	17	36	137	1096	15	244	826	247	147	2834	62			
192	8	13	98	5488	46	16	20	33	264	0	197	678	199	121	2316	46			
193	8	14	16	896	31	1	18	34	272	0	215	835	217	138	2735	46			

TABLE 7: Certificate — Nonlinearly constrained case for $T = 1$ (continued)

ex	N	Nit		Na		Red Alg		MPBNGC				SolvOpt				t ₁
		Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc	Ng	N \hat{g}	c	
194	8	11	14	784	46	16	28	50	400	0	184	667	186	104	2204	46
195	8	59	64	3584	156	21	21	44	352	0	211	780	213	140	2619	46
196	8	17	21	1176	46	1	24	50	400	15	291	1004	293	201	3490	78
197	8	23	24	1344	61	1	30	77	616	0	1961	8258	1962	1957	28273	546
198	8	13	18	1008	31	31	29	85	680	15	145	487	147	100	1715	31
199	8	14	19	1064	46	16	23	61	488	0	216	799	218	144	2684	62
200	8	73	74	4144	202	52	44	145	1160	15	460	2092	461	455	6932	125
201	8	2	3	168	15	0	37	154	1232	0	137	495	140	101	1713	31
202	8	25	36	2016	61	1	39	144	1152	15	221	816	223	160	2781	62
203	8	2	4	224	0	0	14	36	288	0	185	686	188	133	2335	46
204	8	2	4	224	15	0	25	84	672	15	207	723	210	146	2514	46
207	8	0	1	56	15	0	3	5	40	0	298	2598	301	266	6897	140
208	8	17	18	1008	46	16	1009	8000	64000	421	1224	5117	1227	1226	17593	328
209	8	38	39	2184	109	4	20	75	600	0	2510	10815	2512	2509	36693	718
210	8	44	45	2520	125	35	16	40	320	0	631	2646	633	629	9078	171
211	8	35	36	2016	93	18	11	16	128	0	483	3003	485	437	8772	171
212	8	19	20	1120	46	31	49	196	1568	15	3096	13418	3099	3097	45424	874
213	8	23	24	1344	61	1	35	67	536	0	1492	6114	1493	1490	21177	406
214	8	80	82	4592	218	23	2004	8000	64000	499	304	1128	307	185	3732	62
215	8	81	82	4592	218	23	285	8000	64000	359	259	910	261	157	3074	62
216	8	80	85	4760	218	68	7977	8000	64000	1125	168	680	171	109	2200	46
217	8	22	23	1288	62	17	26	45	360	15	2341	10104	2342	2275	34059	656
218	8	38	52	2912	108	18	126	301	2408	15	254	986	257	143	3172	62
219	8	19	21	1176	61	1	38	76	608	0	3658	14968	3661	3620	51779	999
220	8	19	22	1232	46	16	10	17	136	0	71	392	75	40	1129	15
221	8	31	53	2968	93	33	64	202	1616	15	410	1775	414	257	5563	93
222	8	20	21	1176	61	1	21	36	288	15	112	636	114	65	1809	31
223	8	28	37	2072	78	18	31	57	456	0	147	854	149	86	2413	46
224	8	35	38	2128	93	18	13	21	168	0	107	634	110	67	1799	31
225	8	28	32	1792	93	33	23	33	264	0	86	596	87	41	1576	31
226	8	46	52	2912	109	4	33	51	408	15	148	574	150	78	1832	31
227	8	19	21	1176	62	17	7	10	80	0	48	262	49	28	755	15
228	8	33	34	1904	77	17	20	32	256	0	211	791	214	112	2560	46
229	8	30	35	1960	93	3	18	21	168	0	84	450	87	48	1305	31
230	8	28	34	1904	61	16	17	27	216	15	88	517	90	48	1448	31
231	8	37	38	2128	93	3	6	8	64	0	66	379	67	36	1067	15
232	8	47	49	2744	124	34	8	11	88	0	47	263	49	25	748	15
233	8	32	36	2016	78	18	15	17	136	0	104	639	105	56	1761	31
234	8	14	18	1008	31	1	125	498	3984	31	146	508	149	82	1709	31
235	8	45	46	2576	124	4	33	74	592	15	127	484	129	68	1559	31
236	8	46	47	2632	125	35	32	75	600	0	207	803	210	116	2584	46
237	8	51	52	2912	140	20	25	55	440	0	232	969	236	132	3042	62
238	8	36	37	2072	108	3	25	50	400	0	159	579	162	88	1908	46
239	8	23	32	1792	62	17	7975	8000	64000	1233	230	796	232	130	2678	46
240	8	68	158	8848	202	37	335	1172	9376	78	252	932	254	149	3073	62
241	8	31	55	3080	78	3	85	272	2176	15	222	827	225	126	2707	46
242	8	33	54	3024	93	18	97	309	2472	15	203	704	205	115	2368	46
243	8	32	55	3080	78	18	72	279	2232	15	233	824	235	141	2776	46
244	8	57	133	7448	171	6	262	896	7168	62	161	639	163	105	2082	31
245	8	59	135	7560	203	53	149	681	5448	46	279	1002	281	167	3348	62
246	8	46	93	5208	125	20	109	472	3776	31	133	490	135	87	1646	31
247	8	43	92	5152	124	19	175	594	4752	46	483	2142	485	332	6735	140
248	8	53	110	6160	156	6	4002	8000	64000	625	1758	7421	1761	1677	25156	468
249	8	44	88	4928	125	50	108	384	3072	31	439	1855	441	395	6218	125
250	8	58	100	5600	171	36	74	282	2256	15	427	1479	430	269	5055	93
251	8	59	109	6104	156	36	53	204	1632	15	304	1144	307	192	3785	62
252	8	59	87	4872	171	36	135	438	3504	31	150	608	152	104	1984	31
253	8	50	69	3864	140	5	33	62	496	0	590	2462	593	563	8392	156
254	8	65	86	4816	186	36	72	230	1840	15	1334	5565	1337	1328	19125	359
255	8	18	19	1064	61	16	15	22	176	15	175	636	177	105	2118	46
256	8	17	18	1008	46	1	16	25	200	0	191	696	193	102	2277	46
257	8	17	18	1008	46	16	18	27	216	0	231	896	233	132	2887	62
258	8	19	20	1120	62	2	17	27	216	0	214	754	216	124	2528	62
259	8	17	18	1008	46	31	14	19	152	0	167	580	169	100	1967	31
260	8	14	15	840	46	16	16	29	232	15	241	889	243	135	2912	46
261	8	19	20	1120	46	1	21	31	248	0	122	461	124	75	1519	31
262	8	23	24	1344	62	17	4001	8000	64000	655	211	827	213	123	2662	46
263	8	22	23	1288	61	1	4000	8000	64000	609	206	738	208	121	2463	46
264	8	23	25	1400	61	1	26	51	408	15	178	648	180	104	2148	31
265	8	24	32	1792	78	33	21	50	400	0	189	709	191	110	2321	46
266	8	18	19	1064	46	1	15	25	200	0	257	880	259	147	2978	62
267	8	17	19	1064	46	1	17	32	256	0	193	704	195	110	2323	46
268	8	54	61	3416	155	50	7968	8000	64000	1077	2963	12509	2965	2953	42772	828
269	8	73	77	4312	203	68	25	46	368	0	207	710	209	165	2542	46
270	8	151	156	8736	405	135	64	239	1912	15	1361	5645	1363	1358	19453	374
271	8	156	157	8792	437	92	4457	8000	64000	781	1351	6097	1353	1348	20297	390
272	8	108	110	6160	312	12	85	382	3056	15	177	758	180	139	2473	46
273	8	238	240	13440	656	146	175	8000	64000	359	1575	6743	1577	1576	22945	437
274	8	173	174	9744	483	33	54	116	928	15	1644	6666	1646	1639	23187	437
275	8	296	297	16632	827	122	2004	8000	64000	468	874	3593	876	874	12436	234
276	8	255	257	14392	702	162	49	242	1936	15	2099	8366	2101	2094	29317	562
277	8	17	18	1008	46	16	132	8000	64000	343	1738	6998	1740	1738	24430	468
278	8	108	109	6104	312	42	3991	8000	64000	625	2467	10466	2469	2457	35710	686
279	8	61	71	3976	171	36	75	341	2728	31	189	676	191	130	2315	46
280	8	260	261	14616	780	120	109	628	5024	31	733	3081	735	714	10509	203
281	8	25	49	2744	77	17	582	5970	47760	296	171	570	173	123	2028	46
282	8	39	40	2240	124	19	41	103	824	0	2351	10238	2353	2352	34591	671

TABLE 7: Certificate — Nonlinearly constrained case for $T = 1$ (continued)

ex	N	Red Alg					MPBNGC				SolvOpt					
		Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc	Ng	Nġ	c	t ₁
283	8	36	37	2072	108	3	1996	8000	64000	468	1203	5232	1205	1200	17679	343
284	8	43	44	2464	140	5	169	8000	64000	343	2768	11037	2770	2768	38688	733
285	8	2	4	224	15	0	683	8000	64000	390	177	621	179	125	2154	46
286	8	2	5	280	15	15	13	28	224	15	172	644	174	136	2218	46
287	8	2	4	224	0	0	53	422	3376	31	323	1171	325	224	3989	78
288	8	218	219	12264	655	130	39	129	1032	0	2778	11695	2780	2762	40016	781
289	8	17	18	1008	46	1	51	251	2008	15	3401	15010	3403	3385	50384	984
290	8	17	18	1008	46	16	123	8000	64000	343	860	3792	862	860	12750	234
291	8	28	29	1624	93	33	62	414	3312	15	750	3192	752	751	10893	203
292	8	25	26	1456	78	18	2655	8000	64000	562	290	1564	292	283	4853	93
293	8	38	39	2184	125	50	8	10	80	0	2111	9033	2113	2112	30741	593
294	8	2	4	224	0	0	57	235	1880	15	245	842	247	161	2908	62
295	8	2	5	280	15	0	37	239	1912	0	401	1448	403	297	4996	93
296	8	2	4	224	15	0	39	156	1248	0	165	565	167	101	1934	31
297	8	264	265	14840	749	104	43	106	848	15	2806	12075	2808	2782	40920	796
298	8	154	155	8680	437	92	46	127	1016	15	520	1848	522	513	6801	125
299	8	166	167	9352	468	168	50	168	1344	15	428	1442	430	419	5431	93
300	8	149	150	8400	421	46	53	137	1096	0	584	2017	586	576	7520	140
301	8	86	90	5040	249	54	41	174	1392	0	150	502	152	126	1838	31
302	8	26	27	1512	78	3	21	41	328	15	203	773	205	118	2515	46
303	8	28	29	1624	77	2	4000	8000	64000	640	169	627	171	102	2073	31
304	8	28	29	1624	78	18	4001	8000	64000	593	220	821	222	131	2701	46
305	8	17	19	1064	46	1	20	37	296	15	194	722	196	121	2395	46
306	8	14	15	840	46	31	16	27	216	0	207	747	209	117	2472	46
307	8	19	20	1120	62	2	21	38	304	0	206	742	208	120	2468	46
308	8	30	31	1736	78	18	21	46	368	15	238	953	240	133	3025	62
309	8	40	41	2296	109	19	14	20	160	0	80	447	82	43	1269	15

TABLE 8: Certificate — Nonlinearly constrained case for $T = |y|_2$

ex	N	Red Alg					MPBNGC				SolvOpt					
		Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc	Ng	Nġ	c	t ₁
100	8	37	42	2352	93	3	1212	6000	48000	359	105	351	107	62	1209	31
101	8	105	108	6048	281	86	26	42	336	0	69	218	70	35	751	15
102	8	22	33	1848	62	17	26	54	432	0	89	319	92	51	1067	15
103	8	33	37	2072	93	3	24	40	320	0	193	722	195	85	2284	46
104	8	11	12	672	31	1	26	39	312	15	94	339	96	56	1134	15
105	8	13	14	784	31	16	23	41	328	0	216	757	218	98	2462	62
106	8	16	39	2184	46	1	1205	6000	48000	421	128	428	130	83	1495	31
107	8	67	68	3808	187	52	33	92	736	15	197	663	199	123	2292	46
108	8	53	54	3024	156	51	38	90	720	0	204	686	206	132	2386	62
109	8	11	12	672	31	16	5836	6000	48000	875	890	2972	891	888	11281	218
110	8	2	5	280	0	0	533	5506	44048	296	378	1124	379	366	4483	78
111	8	2	5	280	0	0	120	522	4176	31	366	1136	367	359	4450	78
112	8	13	14	784	46	16	289	1851	14808	125	1905	6323	1907	1904	24079	484
113	8	28	29	1624	77	2	52	269	2152	15	1581	5367	1583	1582	20229	453
114	8	2	6	336	0	0	68	158	1264	15	141	450	143	90	1599	31
115	8	2	6	336	15	0	189	393	3144	46	721	2319	723	619	8664	171
116	8	38	39	2184	124	4	0	0	0	0	1043	3512	1045	1033	13258	265
121	8	92	93	5208	436	46	0	0	0	63	1120	3852	1122	1121	14433	281
122	8	43	44	2464	124	34	83	6000	48000	390	1156	3835	1158	1152	14600	296
123	8	23	24	1344	61	1	71	270	2160	15	605	2095	607	605	7826	156
124	8	13	14	784	46	16	66	481	3848	31	2056	6577	2058	2055	25493	515
125	8	187	192	10752	530	155	2986	6000	48000	578	1214	4335	1216	1213	15957	312
126	8	53	54	3024	140	50	42	108	864	15	142	496	144	96	1712	31
127	8	50	73	4088	125	20	23	39	312	0	108	417	110	57	1335	15
128	8	45	53	2968	124	19	36	94	752	15	369	1388	372	215	4537	109
129	8	27	33	1848	78	18	5991	6000	48000	750	150	583	152	87	1883	46
130	8	11	14	784	31	1	18	34	272	0	230	785	232	110	2596	46
131	8	13	14	784	31	1	5951	6000	48000	921	269	964	272	170	3254	62
132	8	13	14	784	30	0	1239	6000	48000	390	124	457	127	84	1547	31
133	8	11	12	672	31	1	5973	6000	48000	874	253	866	255	174	3019	46
134	8	25	26	1456	62	32	33	86	688	15	187	643	191	106	2177	46
135	8	16	24	1344	46	1	30	51	408	0	348	1246	350	320	4502	93
136	8	18	20	1120	46	1	1993	6000	48000	484	154	560	157	94	1873	46
137	8	14	24	1344	41	1	26	57	456	0	210	731	212	114	2440	46
138	8	23	24	1344	62	2	28	56	448	0	277	982	279	141	3224	62
139	8	17	18	1008	46	1	34	97	776	15	568	1793	569	345	6328	140
140	8	13	28	1568	31	1	36	201	1608	15	140	489	142	86	1662	46
141	8	13	20	1120	46	1	22	27	216	0	216	721	218	119	2453	46
142	8	16	17	952	46	16	22	34	272	15	188	611	190	125	2167	46
143	8	14	15	840	31	16	20	37	296	0	187	620	189	118	2161	46
144	8	16	26	1456	46	16	5877	6000	48000	1156	220	723	222	120	2472	62
145	8	15	16	896	31	1	18	24	192	0	117	406	119	80	1409	31
146	8	68	71	3976	202	52	31	73	584	0	236	782	239	143	2710	62
147	8	32	33	1848	93	33	88	2643	21144	125	337	1190	338	335	4399	93
148	8	28	29	1624	77	17	59	324	2592	31	411	1405	412	401	5249	109
149	8	27	28	1568	78	3	1507	6000	48000	406	320	1078	321	315	4064	78
150	8	29	30	1680	78	33	96	6000	48000	281	441	1433	443	438	5509	109
151	8	2	3	168	15	0	23	56	448	15	206	705	208	130	2424	46
152	8	72	73	4088	203	8	872	6000	48000	359	601	1961	603	602	7537	156
153	8	73	74	4144	202	52	1186	6000	48000	375	575	2062	577	573	7574	140
154	8	164	165	9240	468	78	36	149	1192	0	306	1003	307	306	3845	78
155	8	164	165	9240	452	92	151	6000	48000	281	454	1508	456	455	5749	109

TABLE 8: Certificate — Nonlinearly constrained case for $T = |y|_2$ (continued)

ex	N	Red Alg					MPBNGC				SolvOpt					
		Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc	Ng	N \hat{g}	c	t ₁
156	8	30	31	1736	78	18	73	292	2336	31	403	1361	405	401	5140	93
157	8	29	30	1680	77	2	0	0	0	16	517	1679	519	518	6469	125
158	8	24	25	1400	77	2	0	0	0	0	531	1734	533	532	6663	125
159	8	38	39	2184	109	19	0	0	0	47	454	1506	456	455	5745	109
160	8	32	33	1848	93	18	0	0	0	0	532	1795	534	529	6779	125
161	8	48	49	2744	124	19	112	6000	48000	265	708	2412	710	709	9081	187
162	8	14	25	1400	31	1	67	218	1744	15	198	623	200	115	2191	46
163	8	2	3	168	15	0	147	258	2064	15	169	588	172	120	2052	46
165	8	104	105	5880	437	76	15	50	400	0	920	3020	922	921	11569	234
166	8	105	106	5936	483	33	137	3763	30104	187	582	1930	584	583	7361	156
168	8	51	95	5320	155	35	0	0	0	16	185	596	187	116	2101	46
170	8	39	70	3920	109	49	811	1179	9432	125	173	559	175	113	1982	31
171	8	20	36	2016	62	2	131	249	1992	31	144	472	146	100	1682	46
172	8	15	26	1456	62	17	132	1111	8888	62	197	619	199	124	2207	46
173	8	15	23	1288	61	1	95	551	4408	31	111	357	113	83	1302	31
174	8	21	32	1792	62	17	46	309	2472	15	160	516	162	104	1830	31
175	8	13	20	1120	31	1	59	435	3480	15	121	386	123	87	1402	31
176	8	15	22	1232	46	16	124	1065	8520	46	222	704	224	127	2461	62
177	8	12	19	1064	30	0	55	285	2280	15	111	353	113	76	1273	31
178	8	12	16	896	31	16	35	89	712	15	107	361	109	65	1244	15
179	8	12	16	896	31	1	24	58	464	0	118	380	120	77	1351	31
180	8	10	14	784	31	1	13	19	152	0	115	392	117	82	1381	31
181	8	10	12	672	31	1	17	29	232	0	105	371	107	65	1258	31
182	8	8	14	784	15	0	3001	6000	48000	531	159	540	161	95	1848	46
183	8	13	16	896	31	1	1506	6000	48000	406	152	568	154	101	1901	31
184	8	9	14	784	31	1	22	35	280	0	234	771	236	121	2613	46
185	8	7	9	504	15	15	20	33	264	0	108	390	110	66	1308	15
186	8	21	29	1624	46	16	17	26	208	15	100	371	105	59	1234	31
187	8	20	21	1176	62	2	21	28	224	0	160	600	162	80	1926	46
188	8	19	22	1232	46	1	21	32	256	0	133	502	135	75	1634	31
189	8	19	26	1456	62	2	23	33	264	0	246	845	250	132	2836	46
190	8	22	25	1400	62	17	32	53	424	15	281	985	283	168	3323	62
191	8	15	16	896	46	16	90	6000	48000	265	107	369	109	62	1251	31
192	8	11	12	672	31	16	16	28	224	0	208	702	210	108	2358	46
193	8	11	12	672	31	1	27	57	456	15	193	771	195	118	2481	46
194	8	7	9	504	15	0	24	40	320	0	153	512	155	88	1753	46
195	8	36	39	2184	108	48	24	72	576	0	152	516	154	101	1797	31
196	8	17	21	1176	46	1	20	31	248	15	133	456	135	89	1584	31
197	8	31	33	1848	78	3	73	270	2160	31	373	1308	374	370	4848	93
198	8	11	17	952	31	16	31	93	744	0	217	668	219	129	2380	62
199	8	15	21	1176	31	1	39	129	1032	15	228	722	230	140	2554	46
200	8	123	124	6944	343	58	861	6000	48000	343	639	2198	641	640	8239	156
201	8	2	3	168	15	15	474	6000	48000	312	101	342	103	74	1215	31
202	8	25	36	2016	62	17	467	6000	48000	312	209	682	211	134	2399	46
203	8	2	3	168	0	0	163	6000	48000	281	283	814	286	207	3107	62
204	8	2	4	224	15	0	60	541	4328	31	139	500	142	97	1717	31
207	8	152	155	8680	640	115	0	0	0	31	628	2092	630	629	7961	171
208	8	15	16	896	46	1	103	6000	48000	265	405	1368	407	394	5139	109
209	8	34	35	1960	93	3	0	0	0	0	590	1939	592	581	7397	140
210	8	39	40	2240	109	4	140	558	4464	46	680	2318	682	679	8719	171
211	8	31	32	1792	93	3	0	0	0	0	431	1351	433	432	5297	109
212	8	17	18	1008	46	1	759	6000	48000	343	802	2615	804	788	10006	203
213	8	30	31	1736	78	3	1999	6000	48000	453	721	2397	722	719	9117	187
214	8	69	70	3920	187	7	5973	6000	48000	843	246	885	248	175	3039	62
215	8	77	78	4368	203	23	27	42	336	0	167	622	169	110	2081	46
216	8	77	78	4368	218	23	49	224	1792	15	308	1040	309	299	3904	78
217	8	20	24	1344	46	16	1988	6000	48000	421	180	714	182	104	2286	46
218	8	53	85	4760	140	50	3003	6000	48000	499	132	514	134	80	1670	31
219	8	49	54	3024	140	20	55	101	808	0	160	612	163	98	2007	46
220	8	34	39	2184	77	62	12	15	120	0	80	443	84	46	1276	31
221	8	29	52	2912	77	2	24	41	328	0	226	1110	228	133	3303	78
222	8	16	19	1064	46	31	12	19	152	0	99	519	102	58	1518	31
223	8	36	45	2520	109	4	15	22	176	0	566	2234	570	386	7336	140
224	8	49	53	2968	140	35	22	32	256	15	123	637	126	72	1868	46
225	8	41	46	2576	125	20	36	62	496	0	202	759	205	103	2442	46
226	8	62	98	5488	156	21	31	65	520	15	161	561	164	93	1893	31
227	8	125	127	7112	311	56	6	8	64	0	53	272	54	31	799	15
228	8	40	43	2408	108	48	18	30	240	0	197	700	200	85	2255	46
229	8	22	24	1344	61	16	15	22	176	0	83	451	87	56	1331	15
230	8	24	26	1456	62	17	13	17	136	0	95	534	98	56	1530	31
231	8	21	23	1288	62	2	10	12	96	0	58	315	59	30	897	15
232	8	38	42	2352	93	18	5	7	56	0	73	398	76	45	1159	31
233	8	35	47	2632	109	34	20	22	176	15	83	515	84	44	1414	31
234	8	11	14	784	31	16	32	64	512	0	150	559	152	79	1811	46
235	8	24	25	1400	62	2	28	39	312	0	185	679	187	96	2207	46
236	8	21	22	1232	62	2	35	58	464	0	139	531	142	81	1731	31
237	8	37	40	2240	108	18	26	41	328	0	194	782	199	105	2476	46
238	8	29	30	1680	77	2	33	91	728	15	253	838	255	126	2819	62
239	8	17	28	1568	61	1	27	55	440	0	163	588	165	99	1968	46
240	8	66	176	9856	186	6	46	139	1112	15	205	734	207	123	2458	62
241	8	50	73	4088	140	5	1208	6000	48000	359	175	631	177	112	2129	46
242	8	51	72	4032	155	5	28	79	632	15	128	483	130	74	1578	31
243	8	54	78	4368	140	20	5953	6000	48000	702	241	850	244	132	2828	62
244	8	53	127	7112	140	35	5957	6000	48000	859	177	645	179	114	2169	46
245	8	65	156	8736	186	66	86	485	3880	31	178	638	181	107	2140	31
246	8	47	83	4648	125	35	92	372	2976	15	202	721	204	132	2450	46
247	8	44	92	5152	125	5	31	91	728	15	149	565	152	95	1871	46

TABLE 8: Certificate — Nonlinearly constrained case for $T = |y|_2$ (continued)

ex	N	Red Alg					MPBNGC				SolvOpt					
		Nit	Na	c	t ₁	t ₂	Nit	Nb	c	t ₁	Nit	Nc	Ng	N \hat{g}	c	t ₁
248	8	51	79	4424	140	35	75	262	2096	15	490	1732	493	447	6284	125
249	8	44	77	4312	124	4	35	92	736	15	160	584	162	106	1972	31
250	8	70	111	6216	202	52	32	66	528	0	142	497	144	99	1723	31
251	8	64	102	5712	171	51	23	43	344	0	194	673	196	126	2312	46
252	8	84	115	6440	233	38	2970	6000	48000	484	258	873	260	159	3003	62
253	8	59	69	3864	156	21	19	25	200	0	174	617	176	119	2119	46
254	8	79	104	5824	234	24	67	269	2152	15	194	664	196	122	2282	46
255	8	10	11	616	31	1	30	77	616	15	144	549	146	89	1803	31
256	8	14	15	840	31	16	45	147	1176	15	123	440	125	72	1471	31
257	8	11	13	728	31	1	26	69	552	0	181	603	183	99	2052	46
258	8	12	13	728	31	1	25	32	256	0	158	572	160	90	1894	31
259	8	12	13	728	31	1	26	67	536	15	173	621	175	94	2049	31
260	8	15	16	896	46	1	39	147	1176	0	118	424	120	73	1427	15
261	8	17	18	1008	46	31	24	37	296	0	148	530	150	86	1768	31
262	8	22	23	1288	62	2	35	78	624	0	219	729	221	116	2469	46
263	8	25	26	1456	78	3	25	41	328	15	243	803	245	122	2707	46
264	8	24	25	1400	62	17	40	105	840	0	210	710	212	127	2437	46
265	8	23	24	1344	61	1	30	74	592	15	168	607	170	105	2039	46
266	8	16	17	952	31	1	24	46	368	0	178	604	180	98	2042	46
267	8	19	25	1400	46	1	24	49	392	15	108	395	110	64	1312	31
268	8	57	58	3248	156	51	48	176	1408	15	683	2277	684	666	8604	171
269	8	79	80	4480	218	83	5842	6000	48000	828	564	1879	565	560	7133	140
270	8	204	205	11480	577	97	1987	6000	48000	436	651	2101	653	651	8114	156
271	8	205	206	11536	577	52	48	167	1336	0	719	2351	722	720	9028	187
272	8	148	157	8792	421	76	51	191	1528	15	356	1220	358	350	4564	93
273	8	327	328	18368	937	172	242	1577	12616	93	520	1796	522	521	6721	140
274	8	244	245	13720	702	117	1216	6000	48000	421	439	1662	440	435	5949	109
275	8	17	18	1008	46	16	231	1482	11856	93	713	2278	715	714	8843	171
276	8	16	17	952	62	32	2885	6000	48000	531	472	1547	474	466	5914	125
277	8	18	19	1064	46	1	133	518	4144	31	558	1944	561	556	7239	140
278	8	127	128	7168	359	44	147	632	5056	31	483	1528	484	434	5810	109
279	8	43	58	3248	124	34	175	1283	10264	62	170	609	172	114	2076	46
280	8	2	3	168	15	0	580	5626	45008	312	459	1602	461	392	5763	109
281	8	29	56	3136	77	17	204	6000	48000	296	212	692	214	139	2443	46
282	8	42	43	2408	140	35	124	3493	27944	171	729	2362	731	729	9104	187
283	8	39	40	2240	109	19	290	6000	48000	296	387	1421	389	383	5158	109
284	8	47	48	2688	140	35	89	650	5200	46	733	2602	735	732	9605	203
285	8	2	6	336	15	0	43	148	1184	15	430	1400	432	408	5320	93
286	8	2	6	336	0	0	33	79	632	0	602	2047	604	566	7604	156
287	8	2	4	224	0	0	34	161	1288	15	757	2568	759	676	9441	187
288	8	258	260	14560	733	118	147	828	6624	46	484	1605	485	457	6036	125
289	8	15	16	896	31	16	96	716	5728	31	425	1562	426	421	5665	125
290	8	16	17	952	46	1	53	397	3176	15	513	1716	515	514	6519	140
291	8	30	31	1736	93	18	104	6000	48000	280	500	1743	502	501	6495	140
292	8	27	28	1568	93	18	48	153	1224	0	751	2747	753	746	9991	187
293	8	41	42	2352	124	19	101	462	3696	31	798	2782	800	796	10352	203
294	8	2	4	224	15	0	21	79	632	0	709	2549	711	649	9178	187
295	8	2	6	336	15	0	102	228	1824	15	258	834	260	140	2868	62
296	8	2	4	224	0	0	52	352	2816	15	216	718	218	127	2471	46
297	8	2	4	224	15	0	124	513	4104	31	449	1381	450	446	5450	109
298	8	166	167	9352	452	77	103	352	2816	15	450	1343	451	441	5362	109
299	8	176	177	9912	483	78	94	377	3016	31	290	883	291	282	3485	62
300	8	155	156	8736	421	106	124	530	4240	46	462	1435	463	452	5615	125
301	8	93	94	5264	249	39	5955	6000	48000	828	623	2146	625	613	8006	171
302	8	31	32	1792	93	18	42	181	1448	15	161	587	163	107	1984	46
303	8	31	32	1792	93	18	51	235	1880	15	279	929	281	151	3154	62
304	8	32	33	1848	77	2	39	132	1056	15	272	932	274	142	3112	62
305	8	19	25	1400	46	1	3002	6000	48000	499	131	479	133	82	1603	46
306	8	12	38	2128	31	1	35	132	1056	15	117	420	119	69	1404	31
307	8	12	13	728	31	1	29	56	448	0	297	997	299	144	3323	62
308	8	20	21	1176	46	16	5997	6000	48000	765	201	754	203	105	2432	46
309	8	69	75	4200	187	22	10	16	128	0	87	473	88	48	1354	31

TABLE 9: Higher dimensional examples — Easy piecewise quadratic constraint with $m_2 := \frac{N}{2}$

ex	N	Red Alg						MPBNGC						SolvOpt					
		Nit	Na	c	t_1	t_2	R	Nit	Nb	c	t_1	R	Nit	Nc	Ng	$N\hat{g}$	c	t_1	R
1	20	571	1139	692512	1843	433	1	449	727	5816	453	1	35000	116336	35003	27633	420580	6234	nt
2	20	383	699	424992	1296	261	4	287	1418	11344	359	4	4809	15475	4814	3811	56825	843	1
3	20	416	796	483968	1405	325	4	872	1271	10168	1546	4	7772	25036	7779	6113	91748	1328	3
4	20	1336	2523	1533984	4484	1274	4	412	890	7120	750	4	3064	9890	3068	2375	36109	531	1
5	20	2677	5296	3219968	8921	2186	3	536	707	5656	984	3	13972	45567	13976	11155	166527	2436	3
6	20	3595	7011	4262688	12109	3003	4	549	1400	11200	750	4	339	1133	341	245	4024	62	1
7	20	398	761	462688	1327	262	3	155	341	2728	78	3	9696	31317	9700	7773	115053	1686	2
8	20	83	163	99104	265	55	2	275	408	3264	359	2	9726	31579	9732	7644	115286	1671	2
9	20	1816	2476	1505408	5733	1383	4	1566	2927	23416	2859	4	15623	50717	15625	12248	185053	2717	1
10	20	2269	4421	2687968	7592	1712	4	1153	50000	400000	4500	nt	2966	9652	2969	2280	35051	515	1
11	20	704	1251	760608	2124	579	3	1854	3066	24528	3546	3	4134	13374	4138	3241	48885	702	1
12	20	1817	3431	2086048	6250	1510	5	241	1669	13352	375	5	15017	48759	15023	11731	177780	2624	1
13	20	1201	2268	1378944	4328	953	5	498	940	7520	1328	5	8304	26874	8307	6446	98007	1437	1
14	20	2024	4022	2445376	5874	1734	2	578	705	5640	875	2	8165	26315	8169	6409	96364	1406	1
15	20	2080	3933	2391264	8077	1836	6	336	501	4008	281	5	19810	63987	19814	15736	234624	3452	5
16	20	459	894	543552	1374	354	2	184	288	2304	125	2	15067	48820	15069	12069	179054	2624	2
17	20	319	504	306432	1202	332	7	487	820	6560	609	7	10616	33857	10622	8373	124699	1842	5
18	20	1024	1917	1165536	3374	734	5	215	1074	8592	281	5	1431	4835	1436	1095	17263	250	1
19	20	879	1684	1023872	2687	707	3	423	778	6224	781	3	976	3203	979	732	11539	171	2
20	20	175	371	225568	562	157	2	407	829	6632	609	2	370	1284	374	245	4425	93	1
21	40	2702	5257	42056	24609	7314	4	637	1568	12544	2890	4	35000	110655	35002	29415	414561	21812	nt
22	40	2922	5533	44264	26342	7531	6	699	3979	31832	4046	6	341	1127	345	209	3916	202	1
23	40	3515	6782	54256	32358	9333	6	819	4684	37472	3343	6	539	1776	541	430	6465	343	1
24	40	459	896	7168	4421	1136	6	1913	13071	104568	20000	6	1926	6209	1928	1564	22894	1203	1
25	40	830	1638	13104	7375	2110	3	1360	2233	17864	10281	3	7213	22870	7218	6037	85505	4499	1
26	40	1355	2669	21352	11734	3529	2	1351	5599	44792	4703	2	567	1865	569	453	6796	343	1
27	40	182	344	2752	1656	546	6	545	1154	9232	3421	6	12137	38361	12139	10162	143625	7515	1
28	40	901	1741	13928	8186	2471	5	288	1652	13216	1281	5	3275	10447	3277	2739	38942	2031	1
29	40	422	862	6896	3718	1168	2	466	1787	14296	1140	2	15721	49696	15726	13225	186245	9796	1
30	40	1194	2139	17112	12453	3047	4	523	1411	11288	2125	4	4658	14792	4663	3851	55126	2905	1
31	40	2248	4497	35976	19000	5890	2	1382	2141	17128	5703	2	1660	5291	1662	1381	19711	1031	1
32	40	891	1610	12880	8328	2343	8	514	4639	37112	2812	8	1806	5877	1808	1468	21582	1125	1
33	40	563	1091	8728	5406	1386	5	319	455	3640	906	5	9283	29341	9287	7870	110153	5749	1
34	40	1167	2312	18496	10952	2986	2	925	1353	10824	4625	2	19736	62461	19738	16714	234278	12280	2
35	40	666	1290	10320	6421	1816	5	714	1581	12648	4828	5	7433	23454	7437	6116	87567	4593	1
36	40	254	417	3336	2265	645	3	1143	2027	16216	7218	3	35000	110692	35002	29400	414590	21733	nt
37	40	1960	3833	30664	19171	5266	5	233	1221	9768	859	5	15230	48501	15232	12785	181053	9546	1
38	40	507	973	7784	5124	1268	6	609	1537	12296	3593	6	21025	66442	21028	17589	248735	13062	1
39	40	232	458	3664	2078	653	4	321	1557	12456	1406	4	6618	21035	6620	5503	78439	4124	1
40	40	1126	2126	17008	9749	3463	5	1058	4194	33552	7468	5	512	1666	516	389	6047	312	1
41	60	2122	4150	33200	45359	14856	6	3800	5541	44328	63827	6	2363	7423	2367	1955	27812	3609	2
42	60	1203	2597	20776	31187	8468	9	5465	12290	98320	226984	9	6140	19364	6144	5216	72808	9390	1
43	60	314	596	4768	6374	1975	7	492	1967	15736	8078	7	7443	23348	7448	6396	88228	11358	1
44	60	1076	2064	16512	23499	7522	8	586	1939	15512	6234	8	35000	109867	35004	30616	416594	53828	nt
45	60	1197	2363	18904	24187	8331	3	891	4423	35384	9562	3	5167	16263	5172	4362	61128	7921	1
46	60	1710	3062	24496	35280	11814	4	695	1016	8128	2828	4	17557	55471	17562	15188	209192	27140	3
47	60	426	797	6376	9030	2878	6	2014	3577	28616	56390	6	195	658	197	121	2270	296	1
48	60	1321	2349	18792	32734	8995	10	477	1161	9288	4515	10	5708	17955	5710	4947	67881	8811	1
49	60	298	491	3928	6280	2001	5	1383	2987	23896	27671	5	2923	9374	2925	2515	35068	4546	1
50	60	678	1436	11488	14061	4655	4	1529	2577	20616	38484	4	35000	110240	35003	30166	415987	53718	nt
51	60	499	961	7688	10593	3382	8	692	919	7352	4609	8	35000	110011	35002	30211	415661	54124	nt

Title Suppressed Due to Excessive Length

TABLE 9: Higher dimensional examples — Easy piecewise quadratic constraint with $m_2 := \frac{N}{2}$ (continued)

ex	N	Red Alg						MPBNGC						SolvOpt					
		Nit	Na	c	t_1	t_2	R	Nit	Nb	c	t_1	R	Nit	Nc	Ng	$N_{\hat{g}}$	c	t_1	R
52	60	923	1394	11152	21546	6498	10	1082	3339	26712	7686	10	1266	4157	1268	1026	15196	1968	1
53	60	739	1389	11112	16859	5213	8	733	1448	11584	5031	6	20856	66732	20861	17890	249717	32342	1
54	60	332	624	4992	6952	2092	6	778	1250	10000	6312	6	23000	72236	23007	19781	272836	35233	4
55	60	373	582	4656	8453	2431	6	2037	7382	59056	53186	6	10999	35048	11001	9545	131734	16984	1
56	60	619	1203	9624	14030	4322	9	696	5142	41136	6358	9	23412	73394	23418	20103	277351	35843	1
57	60	1759	3504	28032	43999	12774	7	814	4375	35000	8437	8	2512	8075	2514	2126	30070	3890	1
58	60	278	516	4128	4999	1742	2	468	1489	11912	2796	2	11663	36640	11667	10056	138449	17936	1
59	60	222	424	3392	4983	1609	6	2363	3706	29648	34109	5	289	1013	293	162	3391	453	1
60	60	1591	3258	26064	33484	11226	5	1873	5611	44888	36999	8	14227	44725	14235	12119	168512	21936	1
61	80	291	701	342088	11828	4036	2	1207	1778	14224	12484	2	35000	109744	35004	30666	416498	151593	nt
62	80	363	731	356728	13389	4929	6	749	2420	19360	13656	6	35000	109628	35006	30866	416872	152405	nt
63	80	569	1094	533872	23640	7928	9	516	1621	12968	8093	9	35000	109651	35006	30583	416069	151906	nt
64	80	192	400	195200	6921	2433	4	663	3480	27840	12031	8	1596	5230	1598	1341	19277	7109	1
65	80	780	848	413824	30687	10258	9	3216	13022	104176	195264	9	834	2725	836	693	10037	3703	1
66	80	699	1415	690520	26514	9907	4	1230	7722	61776	25186	9	2533	8123	2535	2225	30526	11202	1
67	80	4000	8206	4004528	165046	57878	7	771	4345	34760	13780	9	2492	7877	2494	2168	29740	10828	1
68	80	1389	2727	1330776	59999	19752	5	1991	8319	66552	64171	5	288	929	290	197	3319	1234	1
69	80	2577	5048	2463424	98780	36507	6	1355	2921	23368	24827	6	8962	28100	8964	7790	106462	38796	1
70	80	390	777	379176	14718	5276	3	515	990	7920	7265	1	25989	81444	25994	22884	309522	112749	1
71	80	264	603	294264	9905	3616	6	775	2756	22048	13999	6	2817	8853	2819	2464	33555	12281	1
72	80	1363	2578	1258064	52671	19783	4	388	642	5136	7406	4	35000	109586	35002	30827	416659	152014	nt
73	80	447	717	349896	17640	6067	8	649	2080	16640	18218	8	2814	8932	2817	2417	33566	12281	1
74	80	4535	9018	4400784	171656	65681	5	2398	6711	53688	55515	5	2111	6798	2113	1828	25419	9405	1
75	80	488	1004	489952	19858	6865	3	1682	3630	29040	20093	3	963	3100	965	829	11582	4250	1
76	80	208	403	196664	8031	2689	4	426	584	4672	3671	4	35000	109784	35006	30816	417034	152249	nt
77	80	4410	8618	4205584	173952	64164	8	2494	3774	30192	81031	3	7699	24395	7701	6759	92170	33702	1
78	80	1160	2318	1131184	45171	16398	7	1806	13868	110944	31952	7	575	1906	577	469	6950	2578	1
79	80	682	1332	650016	27702	9818	10	1244	5465	43720	25390	10	435	1436	438	296	5074	1906	1
80	80	693	1558	760304	26280	9957	3	1235	5648	45184	30062	3	4243	13552	4245	3676	50867	18640	1
81	100	848	1877	1141216	52421	21303	2	2156	5260	42080	31374	3	4953	15538	4956	4363	59033	39202	1
82	100	292	540	328320	20249	6722	9	1593	5638	45104	35796	9	1321	4211	1323	1159	15868	10546	1
83	100	288	448	272384	21514	6215	14	392	1937	15496	6203	14	35000	109652	35004	31337	418327	277030	nt
84	100	151	278	169024	9437	2798	6	1822	5781	46248	50077	6	1108	3516	1110	946	13200	8796	1
85	100	987	1630	991040	73124	24263	8	596	1761	14088	7936	9	35000	109636	35003	31226	417959	277468	nt
86	100	2663	3725	2264800	201796	68214	8	602	1864	14912	11608	8	35000	109620	35002	31068	417450	275124	nt
87	100	1692	3323	2020384	122921	43675	8	1218	5114	40912	29311	8	955	3081	958	798	11430	7796	1
88	100	358	632	384256	23999	8306	6	562	1117	8936	5078	7	35000	109511	35009	30907	416770	276077	nt
89	100	835	1528	929024	70640	20525	6	971	1692	13536	13843	6	35000	109762	35002	31235	418235	277156	nt
90	100	1302	2441	1484128	101343	33441	9	1787	3162	25296	166983	9	4152	13038	4157	3585	49302	32702	1
91	100	166	284	172672	11484	3427	5	316	500	4000	2828	5	35000	109591	35005	30983	417146	275484	nt
92	100	143	248	150784	8202	2674	4	567	1001	8008	4077	4	19544	61152	19549	17221	232614	154593	1
93	100	1097	2046	1243968	66828	27023	7	1221	5236	41888	29031	7	10540	33451	10542	9350	126578	83718	1
94	100	864	1813	1102304	57421	21690	5	2463	9330	74640	86405	6	1996	6459	1998	1714	24054	15983	1
95	100	2085	3980	2419840	142124	53269	9	9357	21128	169024	420155	7	241	895	243	159	2996	2046	1
96	100	299	561	341088	18155	6810	7	453	1329	10632	5359	7	15672	49214	15675	13954	187315	123530	1
97	100	347	587	356896	24421	7842	7	378	780	6240	3781	7	35000	109611	35006	31122	417606	275639	nt
98	100	872	1715	1042720	88608	22396	9	3315	8325	66600	211514	9	2285	7249	2288	1939	27179	18061	1
99	100	1236	2358	1433664	82874	30884	13	1371	8753	70024	87406	13	1423	4656	1428	1133	16995	11374	1
100	100	440	834	507072	27796	10683	6	1584	4383	35064	35593	5	8667	27168	8672	7607	103173	68406	1

TABLE 10: Higher dimensional examples — Easy piecewise quadratic constraint with $m_2 := N$

ex	N	Red Alg					MPBNGC					SolvOpt					R		
		Nit	Na	c	t_1	t_2	R	Nit	Nb	c	t_1	R	Nit	Ne	Ng	N g		c	t_1
1	20	502	904	549632	1765	295	7	449	907	7256	937	7	3327	10744	3331	2555	39146	921	1
2	20	364	717	435936	1234	274	3	244	960	7680	125	3	17361	55905	17363	13723	205068	4796	2
3	20	777	1515	921120	2734	619	3	191	680	5440	265	3	1436	4732	1440	1092	17060	390	2
4	20	1134	2196	1335168	3624	1164	3	319	1546	12368	375	3	2541	8222	2543	1961	29956	703	1
5	20	2758	5329	3240032	12609	2619	4	2171	19147	153176	5546	4	4980	16120	4982	3887	58847	1406	1
6	20	4395	8422	5120576	16359	3592	6	396	1992	15936	750	6	488	1757	492	336	5998	140	1
7	20	919	1795	1091360	3296	866	3	206	1093	8744	218	3	9508	31116	9513	7503	113280	2656	1
8	20	371	644	391552	1327	307	7	294	538	4304	250	7	6347	21452	6351	4971	76870	1796	1
9	20	298	544	330752	1108	253	6	379	816	6528	890	6	14530	59781	14536	11561	197853	4749	1
10	20	922	1754	1066432	3937	847	3	300	711	5688	515	3	5456	17582	5460	4286	64402	1500	2
11	20	1687	3230	1963840	5983	1678	4	248	655	5240	312	4	1642	5380	1645	1259	19472	453	2
12	20	1833	3487	2120096	6389	1679	4	274	1954	15632	546	4	3742	12128	3747	2855	44062	1031	1
13	20	185	239	145312	624	99	5	260	347	2776	109	5	15296	49097	15298	12131	180481	4233	4
14	20	317	548	333184	1109	269	4	299	439	3512	406	4	11062	37134	11066	8767	133767	3140	2
15	20	244	370	224960	828	198	5	374	528	4224	375	5	6208	19954	6210	4868	73142	1687	4
16	20	1945	3582	2177856	7437	1737	6	314	490	3920	531	6	1773	5753	1775	1391	21004	484	1
17	20	384	621	377568	1281	426	6	508	766	6128	734	5	9126	29414	9129	7100	107515	2500	4
18	20	1234	2396	1456768	4358	1223	5	341	1958	15664	640	5	1690	5490	1693	1293	19938	468	1
19	20	1678	3156	1918848	5812	1432	5	510	659	5272	1234	5	720	2415	722	535	8601	203	3
20	20	4241	8216	4995328	14734	3634	5	691	1311	10488	1968	5	1058	3483	1060	804	12558	296	1
21	40	1327	2483	19864	14499	4014	8	661	2844	22752	5140	9	914	2952	919	698	10755	968	1
22	40	322	695	5560	3046	1051	3	495	1703	13624	3281	13	4049	12829	4053	3340	47837	4265	1
23	40	1040	1898	15184	11061	3049	7	690	4184	33472	3733	7	35000	110474	35002	29437	414265	37000	nt
24	40	442	879	7032	4062	1362	2	582	1066	8528	2203	2	24297	78649	24299	20462	291581	26124	1
25	40	2605	5374	42992	25030	8185	3	928	3422	27376	7312	6	960	3088	964	754	11330	1015	1
26	40	416	849	6792	4046	1256	5	978	1651	13208	13609	8	606	1988	610	448	7150	656	1
27	40	187	357	2856	1937	497	2	1419	1996	15968	8234	2	9672	30759	9677	8107	114870	10264	1
28	40	637	994	7952	7092	1737	9	1852	5772	46176	28843	9	361	1289	365	246	4411	406	1
29	40	4658	9036	72288	47358	14853	5	2231	3611	28888	29046	5	16218	51253	16223	13763	192464	17077	2
30	40	2170	4031	32248	25281	6830	8	727	5421	43368	6468	9	1146	3770	1148	917	13735	1250	1
31	40	593	989	7912	5968	1918	5	164	663	5304	531	6	26756	84341	26759	22603	316768	28406	4
32	40	141	273	2184	1390	340	4	216	285	2280	484	4	19172	65505	19177	16161	237024	21343	1
33	40	261	505	4040	3015	675	8	263	1060	8480	1421	8	3613	11385	3617	3019	42678	3796	5
34	40	1575	2947	23576	15843	4862	8	388	1524	12192	2312	8	525	1655	531	340	5923	531	1
35	40	411	613	4904	4046	1256	5	410	564	4512	1687	6	29720	93753	29726	25169	352191	31436	3
36	40	188	367	2936	1858	643	4	348	902	7216	1843	4	9921	31408	9924	8347	117629	10499	1
37	40	4175	7733	61864	45952	12815	9	3230	27921	223368	47999	9	370	1261	372	275	4463	390	1
38	40	4125	8173	65384	38093	12368	3	1370	8180	65440	5093	2	5177	16392	5182	4271	61143	5437	1
39	40	733	1420	11360	7921	2311	7	1435	4903	39224	8578	7	19422	61267	19424	16384	229958	20436	3
40	40	4145	7684	61472	45406	12705	9	801	1133	9064	2703	8	31874	100134	31880	26809	376335	33562	6
41	60	266	417	3336	5749	2219	5	1320	2450	19600	22125	5	493	1629	498	317	5703	1500	1
42	60	703	1051	8408	17671	5560	13	582	2232	17856	10625	13	3384	10752	3389	2830	40161	10421	1
43	60	892	1679	13432	19734	7140	9	747	1204	9632	13796	9	6031	18974	6035	5061	71236	18437	1
44	60	1014	1917	15336	23217	8212	8	1088	6356	50848	13749	8	184	683	186	116	2272	593	1
45	60	2562	4944	39552	55015	21006	7	790	4986	39888	14515	7	5196	16415	5200	4441	61753	15765	1
46	60	2116	3968	31744	48718	17444	12	668	3624	28992	9859	12	224	794	227	123	2638	703	1
47	60	866	1736	13888	17889	6950	3	7254	10822	86576	102312	3	9237	29027	9239	7937	109582	28312	1
48	60	3238	6103	48824	75187	26999	10	525	2494	19952	7749	10	1952	6179	1954	1664	23212	6015	1
49	60	3924	7281	58248	93686	31754	12	765	4927	39416	12046	12	3248	10210	3251	2783	38522	10014	1
50	60	788	1430	11440	19562	6546	5	258	558	4464	1281	6	35000	109953	35002	30446	416250	106140	nt
51	60	1078	1701	13608	26467	8555	10	1163	2651	21208	11671	10	3515	11110	3517	3041	41894	10827	1
52	60	678	1349	10792	16249	5627	9	417	2148	17184	5109	8	13278	41698	13283	11450	157595	40968	1

TABLE 10: Higher dimensional examples — Easy piecewise quadratic constraint with $m_2 := N$ (continued)

ex	N	Red Alg						MPBNGC						SolvOpt					
		Nit	Na	c	t_1	t_2	R	Nit	Nb	c	t_1	R	Nit	Nc	Ng	N g	c	t_1	R
53	60	474	887	7096	10515	3948	7	492	2365	18920	7218	7	2534	8027	2538	2153	30127	7702	1
54	60	302	627	5016	7217	2246	6	1473	5394	43152	19827	7	2804	8865	2807	2405	33366	8515	1
55	60	1346	1629	13032	32686	10458	11	712	2733	21864	4921	11	2708	8610	2711	2274	32175	8421	1
56	60	2786	5458	43664	59843	23800	6	588	2497	19976	6843	6	566	1880	568	448	6808	1781	1
57	60	2247	4520	36160	53608	18790	8	7213	14105	112840	131109	8	810	2582	814	617	9457	2437	1
58	60	1513	3196	25568	35390	12664	8	4771	8181	65448	98687	8	9578	30116	9583	8261	113764	29500	2
59	60	3239	6350	50800	64108	26076	4	1498	11283	90264	24593	4	182	639	184	106	2148	562	1
60	60	671	1235	9880	15186	5423	10	466	3112	24896	6546	10	6610	20780	6614	5639	78319	20608	1
61	80	3782	7853	3832264	166046	67185	10	10000	20953	167624	308156	nt	692	2170	697	429	7718	5265	1
62	80	1831	3926	1915888	79937	32616	4	10000	16668	133344	312109	nt	1127	3625	1129	961	13520	9062	1
63	80	1447	2740	1337120	60764	24950	9	1781	5465	43720	44233	9	3163	10009	3165	2728	37697	25046	1
64	80	658	1281	625128	30406	10940	14	945	7471	59768	33156	16	27133	84990	27137	24058	323565	216343	1
65	80	1504	2962	1445456	64593	26012	8	1083	4014	32112	44780	9	2178	6866	2180	1904	25984	17327	1
66	80	842	959	467992	40265	13552	14	898	2810	22480	23234	12	35000	110047	35002	30768	417404	278249	nt
67	80	475	979	477752	22983	8128	4	1894	5707	45656	43625	8	1910	6048	1915	1593	22620	15108	1
68	80	2642	5003	2441464	125671	45619	12	3465	8882	71056	112109	7	10646	33493	10650	9319	126893	84561	1
69	80	312	645	314760	12265	5133	3	1705	6280	50240	36577	8	275	878	277	159	3064	2078	1
70	80	328	560	273280	14905	5343	8	1104	2139	17112	15734	6	28589	89590	28594	25314	340904	227031	3
71	80	645	1030	502640	26155	10622	7	694	3234	25872	18671	7	495	1611	497	376	5841	3953	1
72	80	3604	7068	3449184	144453	63202	7	1868	7715	61720	57952	7	625	2046	630	410	7212	4875	1
73	80	447	769	375272	19312	7410	7	378	879	7032	7390	7	35000	109623	35007	30512	415803	277999	nt
74	80	2625	5233	2553704	123312	46106	16	2265	4098	32784	81733	8	3246	10427	3248	2839	39115	26108	1
75	80	868	1776	866688	38062	14845	12	1111	4162	33296	36936	12	8177	25839	8181	7109	97548	64811	1
76	80	1201	2098	1023824	50905	20474	10	2802	6918	55344	72858	10	12004	37701	12006	10503	142929	95124	1
77	80	948	1377	671976	49468	15699	18	654	5886	47088	23531	18	6374	20031	6378	5504	75708	50609	1
78	80	496	966	471408	21405	8429	8	997	3473	27784	22702	8	2994	9449	2996	2546	35524	23749	1
79	80	445	861	420168	17765	7532	3	1042	3632	29056	29921	3	2851	9105	2853	2478	34203	22890	1
80	80	683	1154	563152	28515	11299	7	809	1240	9920	11828	7	35000	109689	35003	30738	416601	278499	nt
81	100	629	1006	611648	48155	17777	12	803	2972	23776	18765	13	5842	18368	5844	5182	69814	81874	1
82	100	339	601	365408	29296	9305	7	1200	2088	16704	35421	7	35000	109517	35007	31210	417685	490874	nt
83	100	686	1054	640832	53780	19680	16	1942	4300	34400	312796	16	4891	15535	4894	4357	58823	69078	1
84	100	290	391	237728	20499	7475	9	961	3396	27168	29515	9	4613	14471	4615	4072	55003	64562	1
85	100	2081	4074	2476992	158296	64761	9	2529	18780	150240	156859	9	307	1116	309	217	3810	4578	1
86	100	1164	2306	1402048	88812	35292	13	856	5046	40368	41390	14	16203	50647	16208	14330	192908	225483	1
87	100	2593	4574	2780992	180342	76699	7	6796	12918	103344	211046	8	35000	109902	35006	30935	417627	489655	nt
88	100	1670	2691	1636128	121171	48711	9	4453	6033	48264	97311	10	35000	109798	35004	30997	417599	489952	nt
89	100	2601	4316	2624128	216562	77779	18	874	1236	9888	31749	14	7354	23062	7357	6475	87620	102906	1
90	100	1125	2211	1344288	84077	34558	13	1299	5981	47848	53577	13	233	819	235	141	2766	3359	1
91	100	490	923	561184	40921	14292	7	3231	14762	118096	134452	10	3263	10309	3267	2829	38906	45858	1
92	100	364	639	388512	27280	10099	7	582	728	5824	12328	8	35000	109609	35005	31151	417686	490843	nt
93	100	372	588	357504	27780	10175	7	367	751	6008	4765	12	35000	109521	35002	31222	417714	488655	nt
94	100	2199	4236	2575488	177593	67363	11	1626	13061	104488	80905	11	4179	13169	4183	3659	49864	58640	1
95	100	728	1226	745408	55858	20686	8	906	1247	9976	25936	10	35000	109554	35002	31277	417945	490952	nt
96	100	479	924	561792	36296	13844	11	2444	11142	89136	197280	11	341	1084	345	186	3761	4515	1
97	100	759	1238	752704	60671	21908	13	995	4679	37432	28218	13	3662	11529	3666	3213	43695	51312	1
98	100	582	1014	616512	44406	16957	9	648	1627	13016	14359	10	5242	16468	5245	4611	62504	73327	1
99	100	366	733	445664	22515	10554	4	1319	1856	14848	44561	4	9337	29296	9341	8247	111356	130624	1
100	100	1867	3516	2137728	135937	56685	7	834	2549	20392	25031	7	33942	106311	33948	29886	404124	476452	1

TABLE 11: Higher dimensional examples — Difficult piecewise quadratic constraint with $m_2 := \frac{N}{2}$

ex	N	Red Alg						MPBNGC						SolvOpt					
		Nit	Na	c	t ₁	t ₂	R	Nit	Nb	c	t ₁	R	Nit	Nc	Ng	N _g	c	t ₁	R
1	20	1124	2141	1301728	4124	944	4	1108	1719	13752	1656	4	7285	23557	7287	5907	86696	1311	4
2	20	910	1798	1093184	3061	661	3	10000	10016	80128	1187	nt	7125	22885	7127	5773	84470	1296	3
3	20	44	89	54112	140	35	3	2755	50000	400000	5421	nt	12069	38886	12071	9759	143262	2124	3
4	20	739	1262	767296	3014	659	5	3165	50000	400000	5640	nt	4731	15060	4733	3845	55854	874	5
5	20	146	231	140448	546	141	4	1574	2417	19336	2500	4	10641	34101	10643	8463	125520	1906	5
6	20	519	979	595232	2062	502	8	2489	50000	400000	4499	nt	10429	33297	10431	8349	122934	1843	7
7	20	771	1491	906528	2593	448	3	1012	1421	11368	1625	3	6371	20451	6373	5188	75585	1124	3
8	20	1024	1943	1181344	3499	784	4	945	1534	12272	1375	4	8471	27437	8473	6827	100774	1500	4
9	20	508	964	586112	1952	317	6	1231	11306	90448	1953	6	3147	10014	3149	2494	36957	578	5
10	20	1165	2095	1273760	4312	1072	6	2174	50000	400000	3984	nt	11348	36406	11350	9159	134339	2014	5
11	20	1381	2592	1575936	5156	1106	5	10000	10178	81424	2515	nt	959	3043	961	776	11297	171	3
12	20	591	1104	671232	1859	494	4	2486	50000	400000	5140	nt	1421	4544	1423	1140	16777	249	4
13	20	1553	2908	1768064	6046	1081	7	2606	50000	400000	4703	nt	18354	58849	18356	14750	217016	3265	7
14	20	47	68	41344	156	21	2	10000	10313	82504	1921	nt	7799	25458	7801	6306	93237	1405	2
15	20	1030	1970	1197760	3733	673	4	1903	50000	400000	3671	nt	3479	11094	3481	2808	41055	609	4
16	20	1286	2501	1520608	4609	1129	3	2787	50000	400000	5359	nt	6067	19718	6069	4867	72244	1078	3
17	20	77	146	88768	280	55	4	10000	10395	83160	2640	nt	8677	27864	8679	7003	102774	1546	4
18	20	76	146	88768	265	40	4	128	226	1808	46	4	2046	6548	2050	1637	24157	359	4
19	20	1144	2208	1342464	3889	874	4	1317	4394	35152	2046	4	17537	56087	17539	14238	207505	3171	4
20	20	307	580	352640	921	201	4	2311	50000	400000	4312	nt	9496	30786	9498	7699	113163	1718	4
21	40	1507	2637	21096	16421	4226	11	6915	8597	68776	64859	12	12166	37875	12168	10548	143898	7718	11
22	40	1377	2579	20632	14436	3306	8	10000	12781	102248	64858	nt	8048	25270	8050	7017	95741	5046	6
23	40	538	1007	8056	5530	1735	7	10000	13099	104792	83124	nt	12299	39383	12301	10692	147745	8046	4
24	40	596	1137	9096	5577	1512	6	778	979	7832	1953	6	11618	36291	11620	9935	137247	7358	6
25	40	71	116	928	640	205	7	5843	7946	63568	66125	7	11515	36063	11517	9785	136032	7281	5
26	40	412	762	6096	4405	1075	8	10000	12823	102584	59030	nt	2476	7739	2478	2132	29308	1593	5
27	40	1380	2627	21016	14218	3972	7	8816	11011	88088	67421	7	9095	28524	9097	7913	108078	5859	7
28	40	777	1518	12144	8031	2030	4	825	978	7824	2015	4	13578	42452	13580	11668	160648	8843	nt
29	40	1493	2895	23160	13436	3806	4	10000	13138	105104	56233	nt	20778	65134	20780	18023	246677	13296	4
30	40	295	571	4568	2843	893	5	2493	3284	26272	13453	5	7772	24308	7774	6697	92029	4952	5
31	40	118	157	1256	1093	223	7	10000	12605	100840	58921	nt	13495	43031	13497	11759	161830	8686	5
32	40	508	863	6904	5515	1345	12	10000	12832	102656	79500	nt	9617	29889	9619	8331	113628	6140	11
33	40	453	663	5304	4796	1256	10	10000	12816	102528	71983	nt	8884	27774	8886	7614	105048	5624	8
34	40	365	586	4688	4530	998	9	10000	12777	102216	84343	nt	10396	32491	10398	8971	123089	6624	9
35	40	1374	2582	20656	14624	3524	8	10000	11808	94464	51734	nt	5377	16788	5379	4685	63768	3374	7
36	40	1564	2892	23136	15624	4254	8	10000	13339	106712	86625	nt	9332	29202	9334	8103	110715	5952	6
37	40	169	193	1544	1608	408	7	10000	10738	85904	16999	nt	5977	18681	5979	5165	70794	3749	7
38	40	28	44	352	203	68	5	4637	5746	45968	32968	5	6298	19680	6300	5454	74622	3968	5
39	40	138	163	1304	1343	338	10	10000	11971	95768	45187	nt	9556	29939	9558	8325	113527	6155	7
40	40	133	226	1808	1358	368	9	10000	10895	87160	26046	nt	12350	38751	12352	10773	146877	7858	7
41	60	871	1626	13008	20655	6122	12	6806	8758	70064	103125	12	14973	46498	14975	13189	177488	23655	12
42	60	151	247	1976	3202	972	12	10000	12727	101816	214249	nt	15611	48778	15613	13991	186368	24858	8
43	60	522	600	4800	12374	3588	13	10000	11455	91640	102656	nt	11509	35605	11513	10104	136061	18328	13
44	60	329	598	4784	7561	2100	11	10000	12751	102008	217030	nt	20138	63097	20140	18098	240908	32171	9
45	60	208	292	2336	5281	1102	15	10000	12467	99736	204312	nt	18220	56588	18222	16047	215983	28984	12
46	60	508	928	7424	11374	3271	9	10000	12430	99440	84389	nt	9816	30561	9818	8812	117012	15624	8
47	60	1596	2983	23864	41467	10719	12	10000	12325	98600	129562	nt	16458	51325	16460	14767	196331	26390	8
48	60	159	241	1928	4046	942	14	10000	13038	104304	241327	nt	9321	28862	9326	8201	110305	14655	12
49	60	771	1203	9624	17921	5423	10	10000	12240	97920	126155	nt	11754	36701	11756	10486	140128	18593	6
50	60	114	211	1688	2484	655	11	10000	13418	107344	316390	nt	16686	52196	16688	14775	198781	26625	6
51	60	283	535	4280	6171	1830	8	10000	14103	112824	223687	nt	5586	17460	5588	4923	66453	8858	3

Title Suppressed Due to Excessive Length

TABLE 11: Higher dimensional examples — Difficult piecewise quadratic constraint with $m_2 := \frac{N}{2}$ (continued)

ex	N	Red Alg						MPBNGC						SolvOpt					
		Nit	Na	c	t_1	t_2	R	Nit	Nb	c	t_1	R	Nit	Nc	Ng	$N_{\hat{g}}$	c	t_1	R
52	60	258	446	3568	5515	1873	10	10000	12837	102696	182234	nt	8423	26275	8425	7575	100550	13577	6
53	60	688	1233	9864	17593	4566	13	10000	12858	102864	148686	nt	21932	68294	21934	19552	261046	34499	13
54	60	685	1272	10176	15546	4724	8	10000	13167	105336	181280	nt	5769	17987	5771	5189	68854	9218	4
55	60	764	1424	11392	18500	5383	9	10000	12765	102120	117968	nt	18838	58941	18840	16865	224997	30436	8
56	60	912	1366	10928	23343	6080	14	10000	12304	98432	83233	nt	18425	57355	18427	16408	219215	29421	9
57	60	503	555	4440	12437	3282	16	10000	12746	101968	127265	nt	13191	41165	13193	11788	157273	21343	11
58	60	469	795	6360	10655	3250	13	10000	17549	140392	56515	nt	16266	50872	16268	14565	194243	25905	9
59	60	216	274	2192	5250	1308	16	10000	15525	124200	164937	nt	17028	53140	17030	15176	202898	26952	12
60	60	196	336	2688	4515	1396	12	447	547	4376	1281	11	17334	53632	17340	15088	204548	27139	12
61	80	1448	2355	1149240	73390	20582	20	10000	14489	115912	213796	nt	13070	40519	13072	11855	155819	57078	12
62	80	150	282	137616	5483	1756	10	1142	1564	12512	11343	10	12723	39574	12725	11406	151541	55952	8
63	80	260	462	225456	10937	3312	13	1445	2051	16408	14577	13	12281	38054	12286	10934	145768	53968	13
64	80	463	707	345016	23780	6555	16	10000	12559	100472	320405	nt	23706	73421	23708	21489	282433	104593	14
65	80	145	243	118584	5687	1744	14	10000	13835	110680	418530	nt	35000	108763	35004	31509	417065	155249	nt
66	80	933	1647	803736	42906	13081	17	10000	13671	109368	259358	nt	7147	22170	7149	6503	85296	31342	9
67	80	1192	2174	1060912	55218	17196	18	10000	14076	112608	54968	nt	17366	53770	17368	15661	206627	75484	13
68	80	485	829	404552	22327	6663	15	10000	15753	126024	350671	nt	14624	45655	14626	13132	174584	63921	10
69	80	392	487	237656	16249	4843	11	10000	12011	96088	246780	nt	12766	39648	12768	11582	152346	55656	9
70	80	633	1051	512888	31796	8704	12	10000	13433	107464	249093	nt	12910	40167	12912	11775	154395	56921	6
71	80	481	639	311832	21828	6382	15	10000	10834	86672	85906	nt	22254	68965	22256	19979	264635	96905	14
72	80	469	831	405528	19796	6119	15	1731	2134	17072	15984	14	13808	42749	13810	12504	164440	59984	14
73	80	726	770	375760	32233	9430	17	10000	15512	124096	317515	nt	20880	65266	20882	18742	249404	92859	8
74	80	1325	2509	1224392	67515	19127	17	10000	13587	108696	292952	nt	24922	77438	24924	22620	297508	108889	15
75	80	391	734	358192	17281	5242	15	3122	3725	29800	74156	15	15890	49356	15892	14225	189063	70468	12
76	80	310	416	203008	14640	4101	19	10000	12402	99216	362889	nt	22851	70638	22853	20657	271806	99327	15
77	80	946	1795	875960	40312	13290	10	10000	14133	113064	358921	nt	22698	71600	22700	20688	273364	100640	7
78	80	215	390	190320	9124	2801	16	530	2427	19416	4875	16	13978	43302	13980	12377	165675	61093	14
79	80	1835	2168	1057984	83343	25893	14	10000	14007	112056	217905	nt	19956	62230	19958	18162	238820	88717	9
80	80	426	550	268400	18265	5476	17	10000	13163	105304	214328	nt	22531	70638	22533	20484	270327	99218	11
81	100	369	651	395808	25718	8453	17	4002	4750	38000	137359	17	18374	56813	18376	16611	218587	146734	13
82	100	311	536	325888	20483	7057	18	1728	2605	20840	25999	17	14942	46231	14944	13510	177824	118405	15
83	100	558	923	561184	46624	13205	18	10000	12495	99960	481546	nt	16974	52735	16976	15666	203396	136905	7
84	100	332	498	302784	23312	7298	14	10000	13524	108192	673109	nt	28878	89973	28880	26594	346368	232062	9
85	100	1107	2107	1281056	85967	27989	14	3045	4606	36848	114608	15	14790	45820	14792	13550	176666	116624	13
86	100	611	1150	699200	50093	14821	21	8139	10220	81760	653530	21	20458	63451	20460	18686	244340	162906	14
87	100	777	901	547808	57702	18669	23	10000	14089	112712	634327	nt	20467	63727	20469	18583	244610	163530	10
88	100	360	535	325280	26889	8020	22	10000	12797	102376	906421	nt	24698	76759	24700	22492	295094	199468	17
89	100	1550	1950	1185600	127483	37580	23	10000	12737	101896	427624	nt	28421	88298	28423	26191	340438	225889	10
90	100	302	418	254144	20780	6837	16	10000	13498	107984	389593	nt	18509	57422	18511	16983	221326	148984	11
91	100	1177	2244	1364352	103327	30626	17	10000	13226	105808	493765	nt	27791	86552	27793	25642	333409	221655	9
92	100	546	691	420128	39218	13112	23	10000	12243	97944	106358	nt	35000	108534	35004	31765	417375	276874	nt
93	100	994	1629	990432	97421	25397	26	10000	14469	115752	301014	nt	13203	41026	13205	12149	158114	105359	9
94	100	688	1316	800128	53890	17214	13	2978	3691	29528	94203	13	13969	43416	13971	12744	166977	113468	10
95	100	1177	1628	989824	97749	29547	19	10000	12724	101792	452952	nt	19802	61552	19804	18186	237074	157328	12
96	100	621	887	539296	47546	15200	18	921	22084	176672	41592	19	25560	79020	25562	23115	304071	201515	17
97	100	256	332	201856	18218	5595	22	10000	12997	103976	527280	nt	21305	66060	21310	19327	254031	168139	15
98	100	1258	1938	1178304	106624	32042	19	10000	13838	110704	321749	nt	19568	60755	19570	17952	234076	156561	10
99	100	666	1254	762432	65703	17290	16	10000	13600	108800	516390	nt	29332	92084	29334	27129	353557	235530	8
100	100	405	555	337440	28609	9554	20	10000	12357	98856	430984	nt	20202	62826	20204	18390	241434	161905	13

TABLE 12: Higher dimensional examples — Difficult piecewise quadratic constraint with $m_2 := N$

ex	N	Red Alg						MPBNGC				SolvOpt							
		Nit	Na	c	t_1	t_2	R	Nit	Nb	c	t_1	R	Nit	Nc	Ng	N g	c	t_1	R
1	20	108	197	119776	390	120	7	875	1042	8336	1093	7	9850	31342	9852	7883	115889	2796	7
2	20	163	302	183616	592	112	7	2436	50000	400000	5609	nt	11311	36389	11313	9097	134008	3202	7
3	20	1378	2602	1582016	5030	1145	5	2596	50000	400000	5968	nt	4366	13939	4368	3548	51626	1218	4
4	20	1014	1880	1143040	4374	834	8	665	847	6776	781	8	12276	39266	12278	9887	145027	3592	8
5	20	398	566	344128	1764	354	11	10000	10059	80472	1890	nt	4610	14656	4614	3581	53897	1281	11
6	20	1116	2009	1221472	4874	969	7	3298	50000	400000	6593	nt	2537	8052	2539	2022	29787	718	7
7	20	879	1554	944832	3796	706	9	6606	50000	400000	11061	nt	8803	27932	8805	7138	103693	2515	8
8	20	2678	4920	2991360	11671	2025	8	1832	50000	400000	4531	nt	2606	8161	2608	2068	30350	718	8
9	20	449	788	479104	1671	396	9	1783	50000	400000	4484	nt	2514	8020	2516	2031	29681	703	4
10	20	121	173	105184	468	93	6	282	391	3128	171	8	6681	21171	6684	5234	78096	1875	7
11	20	108	192	116736	531	81	9	1087	1318	10544	1421	9	851	2659	853	661	9860	234	9
12	20	290	536	325888	1092	207	5	219	450	3600	156	5	4087	12996	4091	3245	48000	1125	5
13	20	423	688	418304	1905	345	10	2548	50000	400000	5468	nt	3403	10772	3405	2741	39982	937	8
14	20	189	319	193952	733	253	8	346	467	3736	218	9	3462	10945	3464	2750	40532	953	8
15	20	407	803	488224	1655	335	6	10000	10263	82104	2031	nt	2465	7836	2467	1981	29016	687	7
16	20	17	30	18240	46	31	3	2665	50000	400000	5905	nt	2243	7140	2245	1814	26457	625	3
17	20	1017	1880	1143040	3999	924	6	1879	50000	400000	4827	nt	6609	21065	6611	5347	78004	1859	6
18	20	864	1628	989824	3343	733	6	1929	50000	400000	4796	nt	5829	18743	5831	4706	69097	1640	6
19	20	1018	1807	1098656	4156	1021	7	1921	50000	400000	4718	nt	998	3151	1000	803	11711	281	6
20	20	517	967	587936	2108	413	9	740	1329	10632	1062	9	6611	20974	6613	5200	77387	1843	8
21	40	496	848	6784	6296	1484	10	10000	12976	103808	105202	nt	4557	14198	4559	3948	53917	4874	7
22	40	375	528	4224	4421	1061	15	10000	13169	105352	93327	nt	11103	34550	11105	9411	130648	11796	11
23	40	735	1172	9376	8828	2303	17	10000	11883	95064	80812	nt	12823	39585	12825	11001	150648	13546	15
24	40	150	233	1864	1686	471	13	1406	2181	17448	7062	13	7999	24755	8001	6845	94048	8436	12
25	40	389	558	4464	4499	1184	16	10000	13253	106024	90359	nt	6653	20678	6655	5694	78403	7046	13
26	40	332	419	3352	4093	1048	19	10000	11700	93600	85327	nt	3182	9918	3184	2733	37587	3390	7
27	40	2068	3770	30160	24640	6610	13	10000	12496	99968	76953	nt	4308	13445	4310	3714	50962	4546	8
28	40	346	604	4832	4218	1068	12	10000	13703	109624	97124	nt	18483	57686	18485	15913	218566	20014	7
29	40	1341	2295	18360	16250	3995	13	10000	10448	83584	8921	nt	8657	27069	8659	7476	102543	9280	11
30	40	255	298	2384	3046	781	16	10000	13478	107824	92265	nt	7896	24651	7898	6861	93579	8593	10
31	40	659	1146	9168	7968	2133	16	10000	15177	121416	97609	nt	5133	15963	5135	4429	60618	5484	9
32	40	461	584	4672	5155	1375	14	2087	7072	56576	10578	14	9022	27866	9024	7806	106222	9671	14
33	40	606	909	7272	6968	1953	16	10000	13264	106112	91421	nt	7832	24369	7834	6722	92406	8343	9
34	40	481	863	6904	5640	1484	12	9955	50000	400000	98171	nt	10870	33915	10873	9203	128058	11703	10
35	40	1403	2639	21112	15530	4429	8	10000	11761	94088	58780	nt	11696	37395	11698	10183	140433	12765	4
36	40	658	1165	9320	7858	1948	13	10000	12744	101952	87015	nt	10770	33786	10772	9349	127935	11452	7
37	40	2511	3835	30680	34327	7851	19	10000	12714	101712	77171	nt	8656	26755	8658	7373	101603	9171	13
38	40	364	590	4720	4217	1157	12	10000	12857	102856	98249	nt	8892	27954	8894	7665	105585	9561	8
39	40	198	345	2760	2171	656	10	10000	12580	100640	102749	nt	7271	22787	7273	6314	86335	7749	7
40	40	763	1398	11184	9030	2338	11	5742	7378	59024	58734	11	7146	22173	7148	6173	84309	7530	10
41	60	225	324	2592	6140	1792	15	4123	5623	44984	86421	15	10720	33133	10723	9353	126494	32749	12
42	60	398	641	5128	10859	3076	18	2689	3737	29896	39749	18	10735	33065	10740	9451	126703	33296	18
43	60	426	784	6272	11515	3477	15	842	19084	152672	14296	15	15535	47978	15537	13675	183592	48031	14
44	60	481	705	5640	14218	3943	18	10000	13024	104192	310952	nt	16241	50656	16243	14280	192881	50343	13
45	60	196	334	2672	5453	1553	17	7377	8768	70144	138156	16	9321	28998	9323	8321	110928	29593	11
46	60	829	1189	9512	24343	6039	20	10000	12306	98448	191140	nt	11508	35736	11510	10248	136746	35468	15
47	60	457	660	5280	13843	3824	17	2977	3766	30128	36500	20	9158	28252	9161	8026	108065	28327	15
48	60	1715	2907	23256	53765	13126	20	10000	13121	104968	351389	nt	11292	34819	11294	9963	133409	35046	17
49	60	546	761	6088	15717	4658	24	10000	12725	101800	287718	nt	9374	29182	9376	8259	111269	28983	9
50	60	2334	3726	29808	68796	18451	28	6564	8328	66624	115890	27	9799	30148	9801	8677	115730	29921	21
51	60	211	299	2392	5921	1757	20	10000	12461	99688	219514	nt	12452	38647	12454	11028	147740	39468	13
52	60	349	539	4312	8468	2544	15	10000	11434	91472	57671	nt	12995	40511	12997	11542	154639	40765	9

TABLE 12: Higher dimensional examples — Difficult piecewise quadratic constraint with $m_2 := N$ (continued)

ex	N	Red Alg						MPBNGC				SolvOpt							
		Nit	Na	c	t_1	t_2	R	Nit	Nb	c	t_1	R	Nit	Nc	Ng	N_g^0	c	t_1	R
53	60	1957	2370	18960	61546	14814	23	10000	13130	105040	171687	nt	15471	48033	15473	13655	183450	48108	12
54	60	890	1513	12104	25515	7102	19	10000	11026	88208	19780	nt	15267	46872	15269	13340	179571	46921	18
55	60	438	587	4696	12953	3420	19	4199	5611	44888	100656	21	10200	31586	10202	8924	120550	31515	17
56	60	1326	2086	16688	41593	10152	20	10000	12894	103152	215312	nt	16846	51857	16848	14872	198874	51796	15
57	60	781	1130	9040	25171	6103	25	10000	14123	112984	155639	nt	6178	19210	6180	5506	73478	19327	8
58	60	321	597	4776	7843	2512	12	2464	3344	26752	36359	12	11091	34358	11093	9787	131356	34187	12
59	60	673	1121	8968	18624	5324	17	10000	13183	105464	162453	nt	16778	52530	16780	14970	200310	52827	11
60	60	581	977	7816	15921	4666	19	8663	10525	84200	160421	19	8815	27339	8817	7879	104766	27671	12
61	80	1128	1410	688080	62577	18479	32	10000	14373	114984	466187	nt	9108	28296	9110	8058	108096	72108	14
62	80	322	465	226920	14186	5155	18	4739	6169	49352	223500	19	24397	75680	24399	21759	289834	193983	16
63	80	1168	1593	777384	57609	18907	27	10000	12668	101344	474859	nt	16784	51859	16786	15155	199541	132890	19
64	80	359	494	241072	17452	5572	23	5262	6552	52416	222186	25	15997	49376	15999	14229	189436	126327	22
65	80	1714	2346	1144848	93109	28473	31	10000	12942	103536	244859	nt	10233	31695	10235	9275	121920	82234	15
66	80	423	621	303048	21124	6749	29	10000	12640	101120	758171	nt	2728	8468	2730	2435	32431	21733	9
67	80	790	1328	648064	43374	13330	23	10000	14628	117024	410874	nt	9165	28443	9167	8332	109383	73421	12
68	80	1310	1859	907192	74124	21309	26	10000	13833	110664	369483	nt	7212	22280	7214	6505	85717	57359	12
69	80	197	256	124928	9671	2843	22	10000	13917	111336	372249	nt	20529	64071	20531	18433	245034	164609	11
70	80	744	1167	569496	37702	11992	27	10000	12587	100696	592093	nt	16440	50801	16442	14869	195535	130124	17
71	80	1470	2441	1191208	79140	25310	26	10000	13356	106848	223702	nt	8195	25375	8197	7425	97616	65296	11
72	80	911	1306	637328	45218	15073	27	10000	11793	94344	334077	nt	15167	46849	15169	13694	180287	120999	17
73	80	1493	1756	856928	77140	23834	29	10000	15730	125840	327828	nt	18064	56070	18066	16212	214974	143811	14
74	80	1680	2977	1452776	93640	28452	23	10000	13889	111112	370889	nt	15687	48657	15689	14130	186771	125046	17
75	80	267	358	174704	13217	4026	23	10000	12978	103824	567467	nt	16091	49603	16093	14538	191099	128499	17
76	80	1750	2222	1084336	91546	28255	28	10000	13402	107216	283171	nt	21054	64846	21056	18910	249590	167124	19
77	80	669	812	396256	33234	10620	23	10000	12977	103816	274280	nt	9208	28462	9210	8296	109442	73608	16
78	80	378	508	247904	19280	6029	28	10000	13292	106336	527984	nt	12874	39831	12876	11530	152880	102546	15
79	80	795	1318	643184	44499	13329	19	10000	13277	106216	288609	nt	8558	26423	8560	7716	101674	69124	16
80	80	1563	2041	996008	79999	25366	26	10000	13311	106488	349046	nt	15919	49478	15921	14346	189757	127374	13
81	100	668	1142	694336	71421	19034	22	10000	14060	112480	673828	nt	21948	68236	21950	20133	262721	311749	13
82	100	1129	1625	988000	97249	32463	31	5124	6872	54976	178515	33	18969	58513	18971	17194	225521	267156	26
83	100	2010	2121	1289568	177358	57450	41	10000	14323	114584	378140	nt	11551	35555	11553	10460	137149	163561	22
84	100	673	775	471200	54140	18988	33	10000	13422	107376	393109	nt	6718	20848	6721	6083	80108	95062	11
85	100	847	1018	618944	68030	24555	32	10000	13072	104576	518827	nt	10807	33502	10809	9891	129104	153609	15
86	100	1734	2279	1385632	158406	51587	33	10000	15603	124824	388890	nt	8721	27070	8723	8021	104372	124686	10
87	100	1601	1918	1166144	137890	45702	30	10000	13946	111568	358484	nt	12885	39999	12887	11812	154095	183531	16
88	100	1537	2154	1309632	148280	45319	32	10000	17083	136664	432249	nt	6740	20865	6742	6169	80463	95765	12
89	100	393	501	304608	31812	10747	27	10000	13823	110584	565202	nt	9666	29905	9668	8837	115325	137186	16
90	100	915	1053	640224	74437	25944	25	10000	13777	110216	395890	nt	17791	55267	17793	16399	213110	255108	9
91	100	1224	1466	891328	103842	35258	35	10000	17222	137776	401562	nt	15026	46593	15028	13798	179664	213437	18
92	100	978	1161	705888	81078	27825	29	10000	12328	98624	599906	nt	22926	70888	22928	20844	273092	325249	22
93	100	3405	3638	2211904	357061	100012	33	10000	14681	117448	340296	nt	14085	43695	14087	12887	168312	199859	9
94	100	991	1273	773984	86546	28408	34	10000	13864	110912	436780	nt	13536	41955	13538	12367	161625	191530	15
95	100	900	1070	650560	71327	25599	28	10000	12784	102272	550858	nt	24157	74597	24159	22027	287752	342655	20
96	100	792	1157	703456	74999	22481	30	10000	13445	107560	365296	nt	11765	36522	11767	10771	140658	167499	11
97	100	1855	2130	1295040	157687	52694	34	10000	13375	107000	534078	nt	9235	28612	9237	8455	110300	132437	14
98	100	662	800	486400	53218	18028	31	10000	13756	110048	747843	nt	13589	42069	13591	12313	161850	191780	19
99	100	1355	1523	925984	121389	39159	36	10000	14653	117224	376467	nt	15569	48223	15571	14222	185825	222156	17
100	100	633	932	566656	57374	18413	30	10000	11959	95672	689514	nt	16020	49617	16022	14669	191307	228327	19