SEMIDEFINITE PROGRAMMING & GRAPH BISECTION

Henry Wolkowicz University of Waterloo

Work with Franz Rendl, Qing Zhao, Stefan Karisch

Semidefinite Programming looks just like Linear Programming

$$p^* = \sup_{\substack{s.t. \\ x \in \Re^m}} c^t x$$
(P) s.t. $Ax \leq b$ $(b - Ax \in \mathcal{P})$

 \preceq denotes the Löwner partial order

 $A: \Re^m \to \mathcal{S}_n, n \times n$ symmetric matrices

 \mathcal{P} , cone of positive semidefinite matrices

replaces

 \Re^n_+ , the nonnegative orthant

payoff function player \boldsymbol{X} to player \boldsymbol{Y}

$$L(x,U) := \langle U, b \rangle + x^t (c - A^* U)$$

The dual is obtained from the optimal strategy of the competing player

 $p^* = \max_{x} \min_{U \succeq 0} L(x, U) \le d^* = \min_{U \succeq 0} \max_{x} L(x, U)$ The hidden constraint $c - A^*U = 0$ yields the dual

(D)
$$d^* = \inf_{\substack{s.t.\\U \succeq 0.}} trace bU$$

for the primal

$$p^* = \sup c^t x$$
(P) s.t. $Ax \leq b$

$$x \in \Re^m$$

Characterization of optimality for the dual pair $\boldsymbol{x}, \boldsymbol{U}$

 $Ax \leq b$ primal feasibility $A^*U = c$ dual feasibility $U \circ (Ax - b) = 0e$ complementary slackness $U \circ (Ax - b) = \mu e$ perturbed

Forms the basis for:

primal simplex method dual simplex method interior point methods

Why use SEMIDEFINITE PROGRAMMING?

Quadratic approximations are better than linear approximations.

Quadratic approximations are too hard to solve!

But, we can solve relaxations of quadratic approximations efficiently using semidefinite programming.

APPLICATIONS

- Finding bounds and good feasible solutions for hard combinatorial problems such as:
 - (a) max-cut;
 - (b) graph partitioning;
 - (c) quadratic assignment problem;
 - (d) max-clique.
- 2. Unconstrained and constrained optimization techniques, e.g.
 - (a) quasi-Newton updates that preserve positive definiteness.
 - (b) Trust region algorithms for large scale minimization.

- (c) Extended SQP techniques for constrained minimization.
- 3. Partial Hermitian matrix completion problems.
- 4. Min-max eigenvalue problems, matrix norm minimization, eigenvalue localization.

How does SDP arise from quadratic approximations?

Let

$$q_i(y) = \frac{1}{2} y^t Q_i y + y^t b_i + c_i, \ y \in \Re^n$$

$$q^* = \min_{\substack{q_0(y) \\ \text{s.t.} \quad q_i(y) = 0 \\ i = 1, \dots m}} q_i(y)$$

Lagrangian:

$$L(y,x) = \frac{1}{2}y^{t}(Q_{0} - \sum_{i=1}^{m} x_{i}Q_{i})y +y^{t}(b_{0} - \sum_{i=1}^{m} x_{i}b_{i}) +(c_{0} - \sum_{i=1}^{m} x_{i}c_{i})$$

 $q^* = \min_y \max_x L(y, x) \ge d^* = \max_x \min_y L(y, x).$ homogenize

$$y_0 y^t (b_0 - \sum_{i=1}^m x_i b_i), \quad y_0^2 = 1.$$

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$$d^{*} = \max_{x} \min_{y} L(y, x)$$

= $\max_{x} \min_{y_{0}^{2}=1} \frac{1}{2}y^{t}(Q_{0} - \sum_{i=1}^{m} x_{i}Q_{i})y (+ty_{0}^{2})$
+ $y_{0}y^{t}(b_{0} - \sum_{i=1}^{m} x_{i}b_{i})$
+ $(c_{0} - \sum_{i=1}^{m} x_{i}c_{i}) (-t)$

The hidden semidefinite constraint yields the semidefinite program, i.e. we get $A: \Re^{m+1} \to S_{n+1}$

$$B = \begin{pmatrix} 0 & b_0^t \\ b_0 & Q_0 \end{pmatrix}, A \begin{pmatrix} t \\ x \end{pmatrix} = \begin{bmatrix} -t & \sum_{i=1}^m x_i b_i^t \\ \sum_{i=1}^m x_i b_i & \sum_{i=1}^m x_i Q_i \end{bmatrix}$$

$$B-A\left(\begin{array}{c}t\\x\end{array}
ight)\succeq 0.$$

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The dual program is equivalent to the SDP (with $c_0 = 0$)

$$d^* = \sup -t - \sum_{i=1}^{m} x_i c_i$$

(D) s.t. $A\begin{pmatrix} t\\ x \end{pmatrix} \leq B$
 $x \in \Re^m, t \in \Re$

As in linear programming, the dual of the dual is obtained from the optimal strategy of the competing player:

(DD)
$$d^* = \inf \operatorname{trace} BU$$

s.t. $A^*U = \begin{pmatrix} -1 \\ -c \end{pmatrix}$
 $U \succeq 0.$

QUADRATIC ASSIGNMENT PROBLEM QAP

 $\mu^* := \min_{X \in \Pi} \operatorname{trace} AXBX^t - 2CX^t$

A, B and C are real $n \times n$ matrices Π is the set of permutaion matrices.

Rewrite as

 $\mu^* := \min \quad \operatorname{trace} AXBX^t - 2CX^t$ s.t. $XX^t = I, \left(X^tX = I\right)$ $\left(Xe = X^te = e\right)$ $X_{ij}^2 - X_{ij} = 0, \quad \forall i, j.$

ignore $Xe = X^t e = e$ for now

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Find the semidefinite relaxation by taking the dual of the Lagrangian dual.

We first add the (0,1)-constraints to the objective function using Lagrange multipliers W_{ij}

$$\mu_{\mathcal{O}} = \min_{\substack{XX^t = X^t X = I \ W \\ + \sum_{ij} W_{ij} (X_{ij}^2 - X_{ij}).}} \max \operatorname{trace} AXBX^t - 2CX^t$$

We now homogenize the objective function by multiplying by a constrained scalar x_0

$$\begin{split} \mu_{\mathcal{O}} \geq \mu_{R} = \\ \max_{\substack{W \\ XX^{t} = X^{t}X = I \\ x_{0}^{2} = 1}} & \text{trace} \left[AXBX^{t} + \right. \\ & W(X \circ X)^{t} - x_{0}(2C + W)X^{t} \right] \end{split}$$

Introducing a Lagrange multiplier w_0 for the constraint on x_0 and Lagrange multipliers S_b for $XX^t = I$ and S_o for $X^tX = I$ we get

$$\mu_{\mathcal{O}} \ge \mu_{R} := \max_{\substack{W \in X, x_{0} \\ W = X, x_{0}}} \operatorname{trace} \left[AXBX^{t} + W(X \circ X)^{t} + w_{0}x_{0}^{2} + S_{b}XX^{t} + S_{o}X^{t}X \right] \\ - \operatorname{trace} x_{0}(2C + W)X^{t} \\ - w_{0} - \operatorname{trace} S_{b} - \operatorname{trace} S_{o}.$$

We have grouped the quadratic, linear, and constant terms together. We now define $x := \operatorname{vec} X$, $y^t := (x_0, x^t)$ and $w^t := (w_0, \operatorname{vec} W^t)$ and get

$$\mu_{R} = \max_{W} \min_{y} y^{t} \left[L_{Q} + Arrow(w) + B^{0} \text{Diag}(S_{b}) + O^{0} \text{Diag}(S_{o}) \right] y$$
$$-w_{0} - \text{trace } S_{b} - \text{trace } S_{o}$$

We used the $(n^2 + 1) \times (n^2 + 1)$ matrix

$$L_Q := \begin{bmatrix} 0 & -\operatorname{vec} (C)^t \\ -\operatorname{vec} (C) & B \otimes A \end{bmatrix},$$

and the (interesting) linear operators

Arrow
$$(w) := \begin{bmatrix} w_0 & -\frac{1}{2}w_{1:n^2}^t \\ -\frac{1}{2}w_{1:n^2} & \text{Diag}(w_{1:n^2}) \end{bmatrix}$$
,
B⁰Diag $(S) := \begin{bmatrix} 0 & 0 \\ 0 & I \otimes S_b \end{bmatrix}$
and

$$O^{0} \mathsf{Diag}(S) := \left[\begin{array}{cc} 0 & 0 \\ 0 & S_{o} \otimes I \end{array} \right]$$

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The hidden semidefinite constraint yields the equivalent SDP:

$$\begin{array}{rl} \max & -w_0 - \operatorname{trace} S_b - \operatorname{trace} S_o \\ (D_{\mathcal{O}}) & \text{s.t.} & L_Q + \operatorname{Arrow} (w) + \\ & \mathsf{B}^0 \mathsf{Diag} \left(S_b \right) + \mathsf{O}^0 \mathsf{Diag} \left(S_o \right) \succeq \mathbf{0}, \end{array}$$

The dual of this dual yields the semidefinite relaxation.

 $Y \succeq 0$ is $(n^2 + 1) \times (n^2 + 1)$ the dual matrix variable

$$\begin{array}{ll} \min & \operatorname{trace} L_Q Y\\ (SDP_{\mathcal{O}}) & \text{s.t.} & \operatorname{b^0 diag} (Y) = I & \operatorname{o^0 diag} (Y) = I\\ & \operatorname{arrow} (Y) = e_0 & Y \succeq 0 \end{array}$$

adjoint operators are:

arrow $(Y) := \text{diag}(Y) - (0, (Y_{0,1:n^2})^t)$.

$$b^{0}$$
diag $(Y) := \sum_{k=1}^{n} Y_{(k-1)n+1:kn,(k-1)n+1:kn}$

 $[o^{0} diag(Y)]_{ij} := trace Y_{(i-1)n+1:in,(j-1)n+1:jn}$

Direct Approach to SDP Relaxation

Let

 $X \in \Pi_n$ be a permutation matrix $x = \operatorname{vec}(X), \ c = \operatorname{vec}(C).$

$$q(X) = \operatorname{trace} AXBX^{t} - 2CX^{t}$$
$$= x^{t}(B \otimes A)x - 2c^{t}x$$
$$= \operatorname{trace} xx^{t}(B \otimes A) - 2c^{t}x$$
$$= \operatorname{trace} L_{Q}Y_{X},$$

where L_Q is as above and

$$Y_X := \left[\begin{array}{cc} 1 & x^t \\ x & xx^t \end{array} \right].$$

Adding Generic Inequality Constraints

From the relaxation for the (0,1)-constraints of the original problem:

$$y_{ij} \ge 0$$
 since $x_i x_j \ge 0$.

We also get so called triangle inequalities

 $y_{ij} + y_{ik} + y_{jk} - \left(y_{ii} + y_{jj} + y_{kk}\right) + 1 \ge 0$ and

$$y_{ij} - y_{ik} - y_{jk} + y_{kk} \ge 0$$

Therefore the following is a strengthened semidefinite relaxation of QAP

min trace
$$L_Q Y$$

s.t. $b^0 \text{diag}(Y) = I$ $o^0 \text{diag}(Y) = I$
 (SDP) $T_0 Y T_0^t = E$ $T_0 Y_{\cdot,0} = e$
arrow $(Y) = e_0$ trian $(Y) \ge -g$
 $Y \ge 0$

BUT

Slater's condition always fails!!!

How do we start a primal-dual **INTERIOR** point method???

THEOREM

Let x = vec(X) and F_S be the feasible set of (SDP). Define the centroid point

$$\widehat{Y} := \frac{1}{n!} \sum_{X \in \Pi_n} \left[\begin{array}{cc} 1 & x^t \\ x & xx^t \end{array} \right].$$

Then:

1. \hat{Y} has a 1 in the (1,1) position and n diagonal $n \times n$ blocks with diagonal elements 1/n. The first row and column equal the diagonal. The rest of the matrix is made up of $n \times n$ blocks with all elements equal to 1/(n(n-1)) except for the diagonal elements which are 0:

$$\hat{Y} = \frac{1}{\left| \begin{array}{c|c} \frac{1}{n}e^{t} \\ \frac{1}{n}e^{t$$

$$\operatorname{rank}(\hat{Y}) = (n-1)^2 + 1$$

3.

diag
$$\widehat{Y} = \begin{pmatrix} 1 \\ \frac{1}{n}e \end{pmatrix}$$

4.

$$\operatorname{trace}\left(\widehat{Y}\right) = 1 + n$$

5.

The $n^2 + 1$ eigenvalues of \hat{Y} are given in the vector

$$(2, \frac{1}{n-1}e_{(n-1)^2}, 0e_{2n-1})$$

6.

$$\mathcal{N}(\hat{Y}) = \left\{ \left(\begin{array}{c} -\frac{1}{n}e^{t}u \\ u \end{array} \right) : u \in \mathcal{R}(T^{t}) \right\},\$$

where T is the assignment constraint matrix.

We can use the matrix T to project onto the minimal face.

We get a simplified SDP with a positive definite feasible point.

Graph Equi-Partitioning

(special case of QAP)

k and m given integers G an edgeweighted undirected graph on n := km nodes, given by its adjacency matrix A. $(a_{ij} \text{ weight of edge } i \leftrightarrow j)$

a k-partition of V(G) is a partitioning of V(G)into k subsets (S_1, \ldots, S_k) of equal cardinality.

the columns of $Y \in \Re^{n \times k}$ are the characteristic vectors for the sets S_k

 $\mathcal{F}_k := \{Y : Yu_k = u_n, \ Y^t u_n = mu_k, y_{ij} \in \{0, 1\}\}$

 $L := \operatorname{diag}(Au_n) - A$ Laplacian matrix associated to G.

weight of the edges of G, cut by some k- partition $Y\in \mathcal{F}_k,$

$$\frac{1}{2}$$
trace $Y^t L Y$

THE PROBLEM:

 $(k-GP) \begin{array}{cc} \min & rac{1}{2} \operatorname{trace} Y^t L Y & (= \operatorname{trace} L Y Y^t) \\ \operatorname{subject to} & Y \in \mathcal{F}_k \end{array}$

$$\mathcal{T}_k := \{X : X = YY^t \text{ for some } Y \in \mathcal{F}_k\}$$

$$\mathcal{E}_m := \{X : X = X^t, \operatorname{diag}(X) = u_n, Xu_n = mu_n\}$$

note $X \in \mathcal{T}_k$ implies that the only eigenvalues of X are 0 and m Therefore $mI - X \succeq 0$

THE SDP RELAXATION: $\min\{\frac{1}{2} \operatorname{trace} LX : X \in \mathcal{E}_m, X \succeq 0, mI - X \succeq 0\}.$

We can add further constraints, e.g. $X \ge 0$ and other 'polyhedral constraints'

Numerical tests by: Stefan Karisch and Franz Rendl

| n | E | $ E_{cut} $ | $(k-GP_{R1})$ | $(k-GP_{R4})$ |
|------|------|-------------|---------------|---------------|
| 36a | 297 | 117 | 111.76 | 116.22 |
| 36b | 303 | 118 | 111.63 | 117.18 |
| 36c | 316 | 124 | 119.48 | 123.34 |
| 60a | 885 | 367 | 354.46 | 364.84 |
| 60b | 863 | 357 | 343.24 | 354.57 |
| 60c | 841 | 343 | 329.43 | 341.61 |
| 84a | 1742 | 742 | 716.38 | 734.70 |
| 84b | 1793 | 772 | 744.67 | 762.38 |
| 84c | 1753 | 753 | 728.01 | 744.25 |
| 108a | 2873 | 1247 | 1205.80 | 1231.12 |
| 108b | 2933 | 1283 | 1243.12 | 1264.06 |
| 108c | 2871 | 1240 | 1201.78 | 1227.50 |
| 132a | 4294 | 1885 | 1832.76 | 1861.55 |
| 132b | 4301 | 1883 | 1842.16 | 1870.04 |
| 132c | 4257 | 1854 | 1808.86 | 1837.78 |

Partitioning unweighted random graphs into k = 2 components.

| n | $ E_{cut} $ | $(k-GP_{R1})$ | $(k - GP_{R2})$ | | $(k - GP_{R3})$ |
|------|-------------|---------------|-----------------|-------|-----------------|
| 36a | 160 | 149.02 | 154.32 | (102) | 157.36 |
| 36b | 163 | 148.84 | 155.84 | (98) | 159.11 |
| 36c | 173 | 159.31 | 166.22 | (103) | 169.40 |
| 60a | 502 | 472.61 | 484.14 | (174) | 489.88 |
| 60b | 485 | 457.65 | 468.21 | (185) | 474.03 |
| 60c | 470 | 439.24 | 451.49 | (200) | 457.79 |
| 84a | 1011 | 955.18 | 972.89 | (300) | 981.17 |
| 84b | 1044 | 992.89 | 1007.73 | (290) | 1016.83 |
| 84c | 1024 | 970.68 | 986.38 | (276) | 993.57 |
| 108a | 1686 | 1607.74 | 1630.80 | (399) | 1642.86 |
| 108b | 1738 | 1657.50 | 1675.22 | (376) | 1685.67 |
| 108c | 1688 | 1602.38 | 1628.73 | (404) | 1639.40 |
| 132a | 2556 | 2443.69 | 2469.33 | (498) | 2483.07 |
| 132b | 2569 | 2456.21 | 2486.40 | (510) | 2498.01 |
| 132c | 2526 | 2411.82 | 2442.92 | (527) | 2456.18 |

Partitioning unweighted random graphs into k = 3 components.

| n | $ E_{cut} $ | $(k-GP_{R1})$ | $(k-GP_{R2})$ | $(k - GP_{R3})$ |
|------|-------------|---------------|---------------|-----------------|
| 36a | 186 | 167.65 | 179.73 | 180.74 |
| 36b | 189 | 167.45 | 182.63 | 183.65 |
| 36c | 201 | 179.22 | 193.99 | 195.27 |
| 60a | 577 | 531.69 | 556.13 | 557.92 |
| 60b | 558 | 514.86 | 538.32 | 540.09 |
| 60c | 540 | 494.14 | 521.45 | 523.07 |
| 84a | 1155 | 1074.57 | 1112.74 | 1114.69 |
| 84b | 1195 | 1117.00 | 1152.30 | 1154.58 |
| 84c | 1164 | 1092.01 | 1126.55 | 1128.25 |
| 108a | 1918 | 1808.71 | 1860.94 | 1863.37 |
| 108b | 1981 | 1864.68 | 1907.70 | 1909.83 |
| 108c | 1923 | 1802.68 | 1858.23 | 1860.17 |
| 132a | 2910 | 2749.15 | 2810.40 | 2812.43 |
| 132b | 2921 | 2763.24 | 2827.65 | 2829.61 |
| 132c | 2874 | 2713.30 | 2781.83 | 2784.19 |

Partitioning unweighted random graphs into k = 4 components.

| n | $ E_{cut} $ | $(k-GP_{R1})$ | $(k-GP_{R2})$ |
|------|-------------|---------------|---------------|
| 36a | 216 | 186.27 | 210.22 |
| 36b | 221 | 186.06 | 215.53 |
| 36c | 234 | 199.13 | 227.62 |
| 60a | 660 | 590.77 | 638.21 |
| 60b | 640 | 572.06 | 618.24 |
| 60c | 622 | 549.05 | 600.66 |
| 84a | 1313 | 1193.97 | 1265.56 |
| 84b | 1355 | 1241.11 | 1310.61 |
| 84c | 1325 | 1213.35 | 1279.39 |
| 108a | 2184 | 2009.68 | 2106.69 |
| 108b | 2237 | 2071.87 | 2158.07 |
| 108c | 2185 | 2002.97 | 2104.26 |
| 132a | 3290 | 3054.61 | 3171.61 |
| 132b | 3292 | 3070.26 | 3187.10 |
| 132c | 3251 | 3014.78 | 3141.52 |

Partitioning unweighted random graphs into k = 6 components.

| n | w(E) | $w(E_{cut})$ | $(k-GP_{R1})$ | $(k - GP_{R4})$ |
|------|-------|--------------|---------------|-----------------|
| 36d | 3055 | 1426 | 1402.76 | 1425.27 |
| 36e | 3168 | 1482 | 1462.12 | 1481.12 |
| 36f | 3134 | 1454 | 1435.05 | 1453.24 |
| 60d | 8831 | 4151 | 4118.59 | 4150.11 |
| 60e | 8833 | 4154 | 4102.88 | 4149.89 |
| 60f | 8777 | 4132 | 4078.85 | 4125.43 |
| 84d | 17241 | 8152 | 8057.77 | 8132.57 |
| 84e | 17547 | 8327 | 8233.21 | 8296.74 |
| 84f | 17473 | 8264 | 8166.24 | 8237.93 |
| 108d | 29153 | 13895 | 13728.41 | 13825.87 |
| 108e | 28877 | 13699 | 13550.40 | 13649.46 |
| 108f | 28892 | 13709 | 13588.80 | 13678.63 |
| 132d | 43208 | 20581 | 20380.59 | 20514.25 |
| 132e | 43220 | 20618 | 20415.68 | 20536.67 |
| 132f | 43391 | 20707 | 20488.58 | 20617.09 |

Partitioning weighted random graphs into k = 2 components.

| n | $w(E_{cut})$ | $(k-GP_{R1})$ | $(k-GP_{R2})$ | | $(k-GP_{R3})$ |
|------|--------------|---------------|---------------|-------|---------------|
| 36d | 1924 | 1870.35 | 1891.39 | (96) | 1904.92 |
| 36e | 2006 | 1949.49 | 1973.55 | (102) | 1987.21 |
| 36f | 1974 | 1913.40 | 1944.87 | (111) | 1956.33 |
| 60d | 5609 | 5491.45 | 5533.67 | (182) | 5558.27 |
| 60e | 5592 | 5470.51 | 5520.86 | (195) | 5543.31 |
| 60f | 5555 | 5438.46 | 5481.36 | (177) | 5507.30 |
| 84d | 10960 | 10743.70 | 10828.31 | (286) | 10860.45 |
| 84e | 11181 | 10977.62 | 11034.14 | (322) | 11068.14 |
| 84f | 11105 | 10888.33 | 10966.49 | (315) | 11001.26 |
| 108d | 18624 | 18304.55 | 18398.93 | (433) | 18438.50 |
| 108e | 18420 | 18067.20 | 18180.35 | (429) | 18223.56 |
| 108f | 18442 | 18118.40 | 18219.78 | (413) | 18258.13 |
| 132d | 27659 | 27174.12 | 27325.69 | (564) | 27374.23 |
| 132e | 27657 | 27220.90 | 27332.27 | (506) | 27392.74 |
| 132f | 27768 | 27318.11 | 27444.35 | (543) | 27500.82 |

Partitioning weighted random graphs into k = 3 components.

| n | $w(E_{cut})$ | $(k-GP_{R1})$ | $(k-GP_{R2})$ | $(k-GP_{R3})$ |
|------|--------------|---------------|---------------|---------------|
| 36d | 2182 | 2104.14 | 2152.81 | 2159.53 |
| 36e | 2268 | 2193.18 | 2243.20 | 2250.25 |
| 36f | 2241 | 2152.57 | 2212.78 | 2218.76 |
| 60d | 6341 | 6177.88 | 6288.66 | 6278.02 |
| 60e | 6344 | 6154.33 | 6259.22 | 6266.31 |
| 60f | 6282 | 6118.27 | 6214.29 | 6222.40 |
| 84d | 12421 | 12086.66 | 12260.11 | 12268.31 |
| 84e | 12645 | 12349.82 | 12482.87 | 12492.12 |
| 84f | 12553 | 12249.37 | 12411.77 | 12421.67 |
| 108d | 21069 | 20592.62 | 20796.31 | 20804.05 |
| 108e | 20836 | 20325.60 | 20562.29 | 20571.90 |
| 108f | 20859 | 20383.20 | 20599.70 | 20606.26 |
| 132d | 31277 | 30570.89 | 30888.41 | 30894.53 |
| 132e | 31273 | 30623.52 | 30885.18 | 30894.99 |
| 132f | 31392 | 30732.87 | 31016.60 | 31025.67 |

Partitioning weighted random graphs into k = 4 components.

| n | $w(E_{cut})$ | $(k-GP_{R1})$ | $(k-GP_{R2})$ |
|------|--------------|---------------|---------------|
| 36d | 2454 | 2337.93 | 2434.02 |
| 36e | 2552 | 2436.87 | 2533.87 |
| 36f | 2525 | 2391.75 | 2502.79 |
| 60d | 7116 | 6864.32 | 7039.53 |
| 60e | 7115 | 6838.14 | 7033.36 |
| 60f | 7048 | 6798.08 | 6985.54 |
| 84d | 13923 | 13429.63 | 13740.85 |
| 84e | 14171 | 13722.03 | 13983.97 |
| 84f | 14093 | 13610.41 | 13909.54 |
| 108d | 23575 | 22880.69 | 23258.89 |
| 108e | 23303 | 22584.00 | 23007.83 |
| 108f | 23345 | 22648.00 | 23043.71 |
| 132d | 34985 | 33967.66 | 34518.13 |
| 132e | 34965 | 34026.13 | 34522.69 |
| 132f | 35109 | 34147.64 | 34663.42 |

Partitioning weighted random graphs into k = 6 components.

| k | gap_{R1} | gap_{R2} | gap _{R3} | gap_{R4} |
|---|------------|------------|-------------------|------------|
| 2 | 3.34 | — | - | 0.73 |
| 3 | 5.54 | 3.50 | 2.46 | — |
| 4 | 7.34 | 3.41 | 3.17 | — |
| 6 | 9.88 | 3.29 | _ | _ |

Average gaps in percent for unweighted graphs.

| k | gap_{R1} | gap_{R2} | gap_{R3} | gap_{R4} |
|---|------------|------------|------------|------------|
| 2 | 1.14 | _ | — | 0.23 |
| 3 | 2.07 | 1.31 | 0.95 | _ |
| 4 | 2.66 | 1.22 | 1.12 | — |
| 6 | 3.54 | 1.15 | _ | - |

Average gaps in percent for weighted graphs.

| n | E | | E_{cut} | $(k-GP_{R1})$ | $(k - GP_{R4})$ |
|------|------|-----|-----------|---------------|-----------------|
| 124a | 149 | 13 | (13) | 7.34 | 12.00 |
| 124b | 318 | 63 | (63) | 46.86 | 61.01 |
| 124c | 620 | 178 | (179) | 153.01 | 170.91 |
| 124d | 1271 | 449 | (449) | 418.98 | 440.06 |
| 250a | 331 | 29 | (29) | 15.44 | 24.87 |
| 250b | 612 | 114 | (116) | 81.86 | 100.45 |
| 250c | 1283 | 357 | (361) | 303.53 | 327.88 |
| 250d | 2421 | 828 | (833) | 747.32 | 779.55 |

Partitioning graphs of Johnson et al. into k = 2 components.

| n | k | $ E_{cut} $ | $(k-GP_{R1})$ | (k-G | P_{R2}) | $(k-GP_{R3})$ |
|------|---|-------------|---------------|--------|------------|---------------|
| 124a | 4 | 23 | 11.01 | 13.65 | (638) | 17.16 |
| 124b | 4 | 107 | 70.29 | 81.36 | (604) | 92.06 |
| 124c | 4 | 294 | 229.52 | 251.51 | (704) | 260.65 |
| 124d | 4 | 726 | 628.48 | 662.64 | (749) | 669.14 |
| 250a | 5 | 63 | 24.71 | 31.0 | 08 | 31.08 |
| 250b | 5 | 218 | 130.99 | 150.32 | | 152.82 |
| 250c | 5 | 648 | 485.66 | 527.12 | | 530.82 |
| 250d | 5 | 1447 | 1195.72 | 1268 | 8.17 | 1269.03 |

Partitioning graphs of Johnson et al. into k = 4 or k = 5 components.

| ŝ, | | | | | | | |
|----|-----|---|-------------|---------------|-----------------|-----------------|---------------|
| | n | k | $ E_{cut} $ | $(k-GP_{R1})$ | $(k - GP_{R2})$ | $(k - GP_{R3})$ | $(k-GP_{R4})$ |
| | 120 | 2 | 8 | 1.67 | — | — | 4.83 |
| | 120 | 3 | 10 | 2.22 | 4.64 | 7.67 | — |
| | 120 | 4 | 22 | 2.50 | 9.07 | 12.07 | — |
| | 120 | 5 | 20 | 2.67 | 14.26 | 16.50 | — |
| | 120 | 6 | 36 | 2.78 | 22.38 | 25.90 | _ |

Partitioning a geometric graph of size n = 120 with |E| = 413.

| E | cut | $\mathcal{E}_m\cap\mathcal{P}$ |
|------|--|--|
| 305 | 119 | 112 |
| 903 | 367 | 355 |
| 1762 | 747 | 717 |
| 2897 | 1252 | 1206 |
| 4325 | 1901 | 1833 |
| | <i>E</i> 305 903 1762 2897 4325 | E cut30511990336717627472897125243251901 |

Partitioning random graphs into 2 components of equal size. The first two columns describe the size of the graphs, column 3 contains the best equipartition found, column 4 contains the lower bound.

| n | cut | $\mathcal{E}_m\cap\mathcal{P}$ | $\mathcal{E}_m \cap \mathcal{P} \cap \mathcal{N}$ | sign constr. |
|-----|------|--------------------------------|---|--------------|
| 36 | 160 | 149.1 | 154.3 | 120 |
| 60 | 506 | 472.6 | 484.1 | 223 |
| 84 | 1014 | 955.1 | 972.8 | 349 |
| 108 | 1693 | 1607.7 | 1630.8 | 469 |
| 132 | 2563 | 2443.7 | 2469.3 | 554 |

Partitioning random graphs into k = 3 components of equal size. The first column identifies the graph, column 2 contains the best 3-partition found, columns 3 and 4 contain lower bounds from semidefinite relaxations, the last column indicates the number of nonnegativity constraints $x_{ij} \ge 0$ used, to insure $X \ge 0$.

| n | cut | $\mathcal{E}_m\cap\mathcal{P}$ | $\mathcal{E}_m\cap\mathcal{P}\cap\mathcal{N}$ | sign constr. |
|-----|------|--------------------------------|---|--------------|
| 36 | 186 | 167.6 | 179.7 | 211 |
| 60 | 585 | 531.7 | 556.1 | 405 |
| 84 | 1165 | 1074.6 | 1112.7 | 596 |
| 108 | 1935 | 1808.7 | 1860.9 | 859 |
| 132 | 2915 | 2749.2 | 2810.4 | 993 |

Partitioning random graphs into k = 4 components of equal size. The first column identifies the graph, column 2 contains the best 4-partition found, columns 3 and 4 contain lower bounds from semidefinite relaxations, the last column indicates the number of nonnegativity constraints $x_{ij} \ge 0$ used, to insure $X \ge 0$.