

Successive Semi-infinite LP Relaxation

Method

Replace STEP 3 with

$$3' \quad C_{k+1} := \hat{F}(\mathcal{P}_F \cup \mathcal{P}_k)$$

$$= \left\{ x \in \mathbb{R}^n : \begin{array}{l} \exists X \in \Sigma^n \text{ such that} \\ p \cdot \begin{pmatrix} 1 & x^T \\ x & X \end{pmatrix} \leq 0, \forall p \in \mathcal{P}_F \cup \mathcal{P}_k \end{array} \right\}$$
