

Discretized S SDP R Method

Choose $D_1, D_2 \subseteq S^n$ such that D_1 contains a basis and its negation.

$k := 0$

If $C_k = \emptyset$ then $v_k^* := -\infty$, STOP

o.w. compute $v_k^* := \max \{c^T x : x \in C_k\}$

compute $\alpha(C_k, d) := \max \{d^T x : x \in C_k\}, \forall d \in D_1 \cup D_2$

$$P_k := P^L(C_k, D_1) \cup P^2(C_k; D_1, D_2)$$

$$C_{k+1} := \hat{F}(C_0, P_F \cup P_k)$$

$k := k+1$

↑ Repeat