dim	toler	H dens.	$rank(X)$	iters	lss cpu-time
8	10^{-13}	.8	2	25	.16
9	10^{-13}	.8	2	23	.24
10	10^{-13}	.8	3	25	.34
12	10^{-9}	.5	3	17	.73
15	10^{-9}	.5	2	20	2.13
18	10^{-9}	.5	4	20	6.15
20	10^{-9}	.3	2	20	11.35
24	10^{-9}	.3	2	20	34.45
30	10^{-9}	.3	4	20	138.
35	10^{-9}	.2	3	19	373.
38	10^{-9}	.2	3	19	634.
40	10^{-8}	.1	2	20	845.9
42	10^{-8}	.1	4	18	1118.

Table 1: data for closest distance matrix: dimension; tolerance for duality gap; density of nonzeros in H; rank of optimal X; number of iterations; cpu-time for one least squares solution.

$(1,2)$	0.6753	$(1,2)$	0.2985
$(3,4)$	0.0023	$(2,3)$	0.7897
$(1,5)$	0.8826	$(2,4)$	0.5423
$(3,5)$	0.4978	$(4,5)$	0.8527
$(1,6)$	1.9983	$(1,6)$	2.9050
$(5,6)$	3.0093	$(5,6)$	0.6375
$(4,7)$	1.9343	$(6,6)$	0.4439
$(3,8)$	0.0078	$(2,7)$	0.5642
$(4,8)$	1.0456	$(3,7)$	1.4660
$(5,8)$	1.1006	$(6,7)$	1.1955
$(6,8)$	0.1190	$(1,8)$	1.0664
		$(4,8)$	0.8314
		$(5,8)$	0.6313
		$(7,8)$	0.4284

And the pair of matrices A and H for Figure 2 are: