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April 6, 2005

Dear Zhaosong ,

This is in regard to your paper co-authored with Nemirovski and Monteiro
and submitted to the special issue of Math. Progr.

We have received three positive referee reports. Based on the reports my
conclusion is that due to the novelty of the suggested approach and the
excellent numerical results the paper deserves publication in Math. Progr.

However all three referees have a number of corrections and modifications
you should incorporate into the paper. Also all three referees find the paper
hard to read. Given your paper deserves a broad audience I strongly suggest
you spend some work on the paper to make it easier to read. Note the all
referees have suggestions for how you can improve the presentation of the
paper.

Therefore, please revise the paper and submit it again.

I have attached the three referee reports for your review.

Sincerely yours,

Erling D. Andersen