

# Positivity and complete positivity meet positive polynomials

Aljaž Zalar,

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joint work with

Igor Klep	University of Ljubljana, Slovenia
Scott McCullough	University of Florida, Gainesville, USA
Klemen Šivic	University of Ljubljana, Slovenia
Tea Štrekelj	University of Ljubljana, Slovenia

# Outline

quantitative estimates on volumes of pos vs sos cones

## 1. Preliminaries

- ▶ Problems:
  - ▶ positive maps vs completely positive maps
  - ▶ cross-positive maps vs completely cross-positive maps
  - ▶ copositive vs completely positive matrices
- ▶ Converting to polynomials:
  - ▶ pos vs sos biquadratic biforms
  - ▶ pos vs sos biquadratic biforms modulo the ideal of all orthonormal 2-frames
  - ▶ pos vs sos even quartic forms

## 2. Discussion on volume estimation

## 3. Proofs

- ▶ real algebraic geometry
- ▶ asymptotic convex analysis
- ▶ harmonic analysis

# 1. Preliminaries

# Positive and completely positive maps

Definitions

A linear map

$$\Phi : M_n(\mathbb{R}) \rightarrow M_m(\mathbb{R})$$

such that  $\Phi(A^T) = \Phi(A)^T$  for all  $A \in M_n(\mathbb{R})$ , is:

- ▶ **positive** if

$$A \succeq 0 \quad \Rightarrow \quad \phi(A) \succeq 0.$$

- ▶  **$k$ -positive** if

$$\phi_k \left( \begin{pmatrix} A_{11} & \dots & A_{1k} \\ \vdots & \ddots & \vdots \\ A_{k1} & \dots & A_{kk} \end{pmatrix} \right) = \begin{pmatrix} \phi(A_{11}) & \dots & \phi(A_{1k}) \\ \vdots & \ddots & \vdots \\ \phi(A_{k1}) & \dots & \phi(A_{kk}) \end{pmatrix}$$

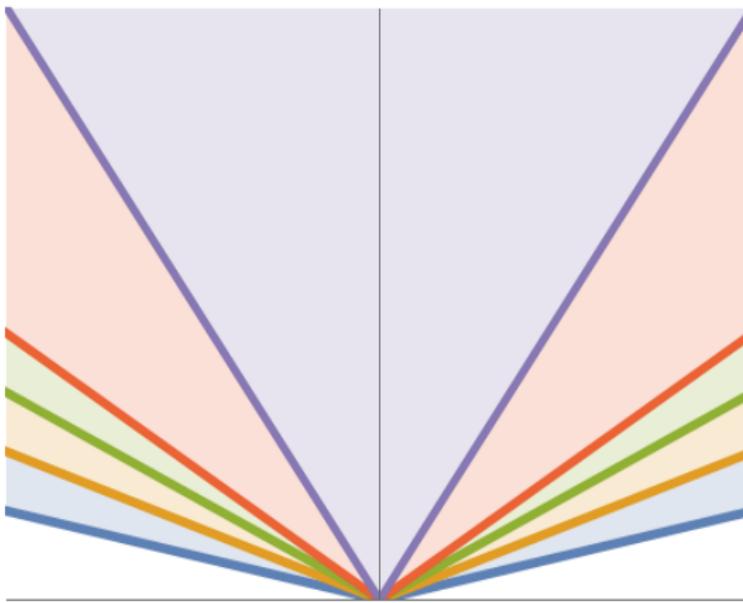
is positive.

- ▶ **completely positive (CP)** if it is  $k$ -positive for every  $k \in \mathbb{N}$ .

# Positive and completely positive maps

Mental picture

— 1-positive   — 2-positive  
— 3-positive   — 4-positive   — CP



# Positive and completely positive maps

Problems and a small sample of existing literature

**Problem A.1:** Establish asymptotically exact quantitative bounds on the fraction of positive maps that are CP.

**Problem A.2:** Derive algorithm to produce positive maps that are not CP from random input data.

- ▶ Arveson (2009): Let  $n, m \geq 2$ . Then the probability  $p$  that a positive map  $\varphi : M_n(\mathbb{C}) \rightarrow M_m(\mathbb{C})$  is CP satisfies  $0 < p < 1$ .
- ▶ Szarek, Werner, Życzkowski (2008): for the case  $m = n$  provide quantitative bounds on  $p$  and establish its asymptotic behaviour.
- ▶ Collins, Hayden, Nechita (2017): random techniques for constructing  $k$ -positive maps that are not  $(k+1)$ -positive in large dimensions.

# Positive maps meet real algebraic geometry

$\mathcal{L}(\mathbb{S}_n, \mathbb{S}_m)$  ... the vector space of all linear maps from  $\mathbb{S}_n$  to  $\mathbb{S}_m$ ,  
 $\mathbb{R}[x, y]_{2,2}$  ... biforms in  $x = (x_1, \dots, x_n)$  and  $y = (y_1, \dots, y_m)$   
of bidegree  $(2, 2)$

There is a natural bijection

$$\begin{aligned}\Gamma : \mathcal{L}(\mathbb{S}_n, \mathbb{S}_m) &\rightarrow \mathbb{R}[x, y]_{2,2}, \\ \Phi &\mapsto p_\Phi(x, y) := y^T \Phi(x x^T) y.\end{aligned}$$

## Proposition

Let  $\Phi : \mathbb{S}_n \rightarrow \mathbb{S}_m$  be a linear map. Then:

1.  $\Phi$  is **positive** iff  $p_\Phi$  is **nonnegative**.
2.  $\Phi$  is **completely positive** iff  $p_\Phi$  is a **sum of squares (SOS)**. (Choi-Kraus theorem)

## Corollary

The following probabilities (w.r.t. the corresponding distributions) are equal:

1. The probability that a **positive map**  $\Phi \in \mathcal{L}(\mathbb{S}_n, \mathbb{S}_m)$  is **CP**.
2. The probability that a **nonnegative biform**  $p_\Phi \in \mathbb{R}[x, y]_{2,2}$  is **SOS**.

# Cross-positive and completely cross-positive maps

Definitions

A linear map

$$\Phi : M_n(\mathbb{R}) \rightarrow M_n(\mathbb{R})$$

is:

- ▶ cross-positive if

$$\forall U, V \succeq 0 : \langle U, V \rangle = 0 \Rightarrow \langle \phi(U), V \rangle \geq 0.$$

- ▶  $k$ -cross-positive if

$$\phi_k \left( \begin{pmatrix} A_{11} & \dots & A_{1k} \\ \vdots & \ddots & \vdots \\ A_{k1} & \dots & A_{kk} \end{pmatrix} \right) = \begin{pmatrix} \phi(A_{11}) & \dots & \phi(A_{1k}) \\ \vdots & \ddots & \vdots \\ \phi(A_{k1}) & \dots & \phi(A_{kk}) \end{pmatrix}$$

is cross-positive.

- ▶ completely cross-positive (CCP) if it is  $k$ -cross-positive for every  $k \in \mathbb{N}$ .

# Cross–positive and completely cross–positive maps

Problems and a small sample of existing literature

**Problem B.1:** Establish asymptotically exact quantitative bounds on the fraction of cross–positive maps that are CCP.

**Problem B.2:** Derive algorithm to produce cross–positive maps that are not CCP from random input data.

- ▶ Schneider, Vidyasagar (1970):
  - ▶  $\phi(\cdot)$  is crp if and only if  $\exp(t\phi(\cdot))$  is positive for every  $t > 0$ .
  - ▶ Characterized cross–positive maps on polyhedral cones.
- ▶ Cuchiero, Filipović, Mayerhofer, Teichmann (2011) established the importance of cross–positive and completely cross-positive maps in math finance.
- ▶ Kuzma, Omladič, Šivic, Teichmann (2015) constructed, for the first time, a proper cross–positive map. (Not of the form  $X \mapsto \tilde{\phi}(X) + CX + XC^T$ , where  $\tilde{\phi}$  is positive.)

# Cross-positive maps meet RAG

$I \subseteq \mathbb{R}[x, y]$  ... the ideal generated by  $y^T x = \sum_i x_i y_i$ ,

$I_{2,2} \subseteq \mathbb{R}[x, y]_{2,2}$  ...  $I_{2,2} = I \cap \mathbb{R}[x, y]_{2,2}$ ,

$V(I)$  ... the variety  $\{(x, y) \in \mathbb{R}^n \times \mathbb{R}^n \mid y^T x = 0\}$

There is a natural bijection

$$\Gamma : \mathcal{L}(\mathbb{S}_n, \mathbb{S}_n) \rightarrow \mathbb{R}[x, y]_{2,2},$$

$$\Phi \mapsto p_\Phi(x, y) := y^T \Phi(x x^T) y.$$

## Proposition

Let  $\Phi : \mathbb{S}_n \rightarrow \mathbb{S}_n$  be a linear map. Then:

1.  $\Phi$  is **cross-positive** iff  $p_\Phi$  is **nonnegative** on  $V(I)$ .
2.  $\Phi$  is **CCP** iff  $p_\Phi$  is a **sum of squares modulo  $I$** .

## Corollary

The following probabilities (w.r.t. the corresponding distributions) are equal:

1. The probability that a **cross-positive map**  $\Phi \in \mathcal{L}(\mathbb{S}_n, \mathbb{S}_n)$  is **CCP**.
2. The probability that a **nonnegative biform**  $p_\Phi + I_{2,2} \in \mathbb{R}[x, y]_{2,2} / I_{2,2}$  is **SOS**.

# Copositive and completely positive matrices

Definitions

$\mathbb{S}_n$  ... real symmetric  $n \times n$  matrices

A matrix

$$A = (a_{ij})_{i,j} \in \mathbb{S}_n$$

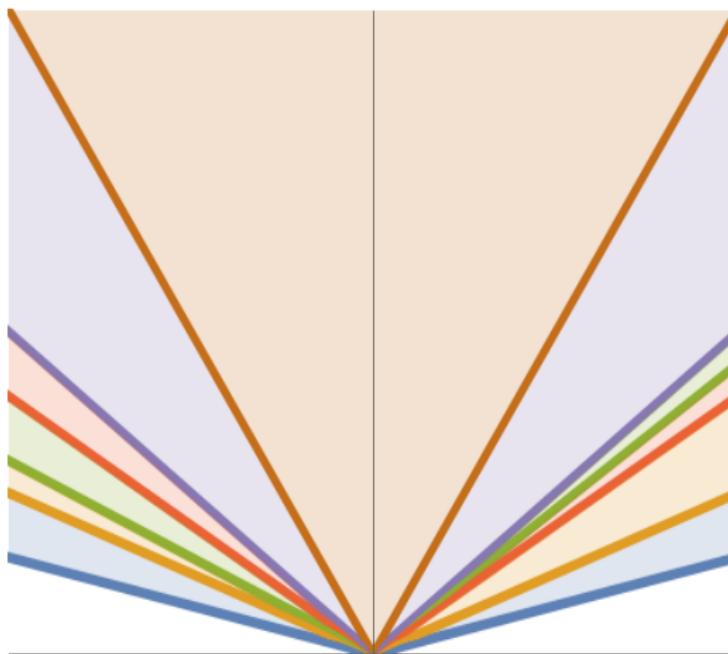
is:

- ▶ copositive (COP) if  $v^T A v \geq 0$  for every  $v \in \mathbb{R}_{\geq 0}^n$ .
- ▶ positive semidefinite (PSD) if  $v^T A v \geq 0$  for every  $v \in \mathbb{R}^n$ .
- ▶ nonnegative (NN) if  $a_{ij} \geq 0$  for every  $i, j$ .
- ▶ SPN if  $A = P + N$  for some  $P$  PSD and  $N$  NN.
- ▶ doubly nonnegative (DNN) if  $A = P \cap N$  for some  $P$  PSD and  $N$  NN.
- ▶ completely positive (CP) if  $A = B B^T$  for some  $B \in \mathbb{R}_{\geq 0}^{n \times k}$ .

# Copositive and completely positive matrices

Mental picture

— COP — SPN — PSD — NN — DNN — CP



# Copositive vs completely positive matrices

Problems and a small sample of existing literature

**Problem C.1:** Establish asymptotically exact quantitative bounds on the fraction of COP matrices that are CP.

**Problem C.2:** Derive algorithm to produce COP matrices that are not CP.

- ▶ Maxfield, Minc (1962), Hall, Newman (1963):  $\text{COP}_n = \text{SPN}_n$  holds only for  $n \leq 4$ .
- ▶ Parrilo (2000):  $\text{int}(\text{COP}_n) \subseteq \bigcup_r K_n^{(r)}$ , where  $(x^2 = (x_1^2, \dots, x_n^2))$

$$K_n^{(r)} := \{A \in \mathbb{S}_n : \left(\sum_{i=1}^n x_i^2\right)^r \cdot (x^2)^T A x^2 \text{ is a sum of squares of forms}\}.$$

- ▶ Dickinson, Dür, Gijben, Hildebrand (2013):  $\text{COP}_5 \neq K_5^{(r)}$  for any  $r \in \mathbb{N}$ .
- ▶ Laurent, Schweighofer, Vargas (2022, 23+):  $\text{COP}_5 = \bigcup_r K_5^{(r)}$  and  $\text{COP}_6 \neq \bigcup_r K_6^{(r)}$ .

# Copositive matrices meet RAG

$\mathbb{R}[x^2]_{4,e}$  ... forms in  $x^2 = (x_1^2, \dots, x_n^2)$  of degree 4, i.e., *quartic even forms*.

There is a natural bijection

$$\Gamma : \mathbb{S}_n \rightarrow \mathbb{R}[x]_{4,e}, \quad A \mapsto q_A(x) := (x^2)^T A x^2 = \sum_{i,j=1}^n a_{ij} x_i^2 x_j^2.$$

## Proposition

Let  $A \in \mathbb{S}_n$  be a matrix. Then:

1.  $A$  is **COP** iff  $q_A$  is **nonnegative**.  $(q_A \dots \text{POS})$
2.  $A$  is **PSD** iff  $q_A$  is **of the form**  $\sum_i (\sum_j f_{ij} x_j^2)^2$ .  $(q_A \dots \text{lin-SOS})$
3.  $A$  is **NN** iff  $q_A$  has **nonnegative coefficients**.  $(q_A \dots \text{NN})$
4.  $A$  is **SPN** iff  $q_A$  is **of the form**  $\sum_i (\sum_j f_{ij} x_i x_j)^2$  (Parrilo, 00')  $(q_A \dots \text{SOS})$
5.  $A$  is **DNN** iff  $q_A$  is  **$\ell$ -SOS** and **NN**.  $(q_A \dots \text{DNN})$
6.  $A$  is **CP** iff  $q_A$  is **of the form**  $\sum_i (\sum_j f_{ij} x_j^2)^2$  with  $f_{ij} \geq 0$ .  $(q_A \dots \text{CP})$

**Corollary.** The gaps between **COP/PSD/NN/SPN/DNN/CP** matrices correspond to the gaps between **POS/ $\ell$ -SOS/NN/SOS/DNN/CP** even quartics.

# Gap between positive and sos polynomials

$\mathbb{R}[x]_{2k}$  ... forms in  $x = (x_1, \dots, x_n)$  of degree  $2k$

Theorem (Blekherman, 2006)

For  $n \geq 3$  and fixed  $k$  the probability  $p_n$  that a *positive polynomial*  $f \in \mathbb{R}[x]_{2k}$  is *sum of squares*, satisfies

$$\left( C_1 \cdot \frac{1}{n^{(k-1)/2}} \right)^{\dim \mathbb{R}[x]_{2k}-1} \leq p_n \leq \left( C_2 \cdot \frac{1}{n^{(k-1)/2}} \right)^{\dim \mathbb{R}[x]_{2k}-1},$$

where  $C_1, C_2$  are absolute constants.

In particular, for  $2k = 4$ ,

$$p_n \in \Theta\left(\left(\frac{1}{\sqrt{n}}\right)^{\dim \mathbb{R}[x]_4-1}\right).$$

## Solutions to Problems A.1, B.1, C.1

**Theorem A.1** [Klep, McCullough, Šivic, Z, 2019]: For  $n, m \geq 3$  the probability  $p_{n,m}$  that a positive map  $\Phi : \mathbb{S}_n \rightarrow \mathbb{S}_m$  is CP, satisfies

$$\left( \frac{3\sqrt{3}}{2^{10}\sqrt{2}} \cdot \frac{1}{\sqrt{\min(m, n)}} \right)^d \leq p_{n,m} \leq \left( \frac{2^{12} \cdot 5^2 \cdot 6^{\frac{1}{2}} 10^{\frac{2}{9}}}{3^3} \cdot \frac{1}{\sqrt{\min(m, n)}} \right)^d,$$

where  $d = \dim\{\Phi \mid \Phi : \mathbb{S}_n \rightarrow \mathbb{S}_m \text{ linear map}\} - 1$ .

**Theorem B.1** [Klep, Šivic, Z, 2024+]: For  $n \geq 3$  the probability  $p_n$  that a cross-positive map  $\Phi : \mathbb{S}_n \rightarrow \mathbb{S}_n$  is CCP, satisfies

$$p_n \leq \left( \frac{2^5 \cdot 2^{\frac{1}{2}} \cdot 5^2 \cdot 10^{\frac{2}{9}}}{3^{\frac{3}{2}}} \cdot \frac{1}{\sqrt{n}} \right)^d,$$

where  $d = \dim\{\Phi \mid \Phi : \mathbb{S}_n \rightarrow \mathbb{S}_n \text{ linear map}\} - 1$ .

**Theorem C.1** [Klep, Štrekelj, Z, 2023+]: For  $n > 4$  the probability  $p_n$  that a copositive matrix  $A \in \mathbb{S}_n$  is CP, satisfies

$$(2^{-8} \cdot 3^{-2})^{\dim \mathbb{S}_n - 1} \leq p_n.$$

## Solutions to Problems A.2, B.2, C.2

*Problem A.2, B.2* [Klep, McCullough, Šivic, Z, 2019, 2024+]:

Construction of **nonnegative** (nonnegative modulo  $V(I)$ ) biquadratic biforms that are **not sums of squares** biforms (modulo  $I$ ) by specializing the algorithm by Blekherman, Smith, Velasco (2016) to produce pos not sos forms on **varieties**, which are not of minimal degree.

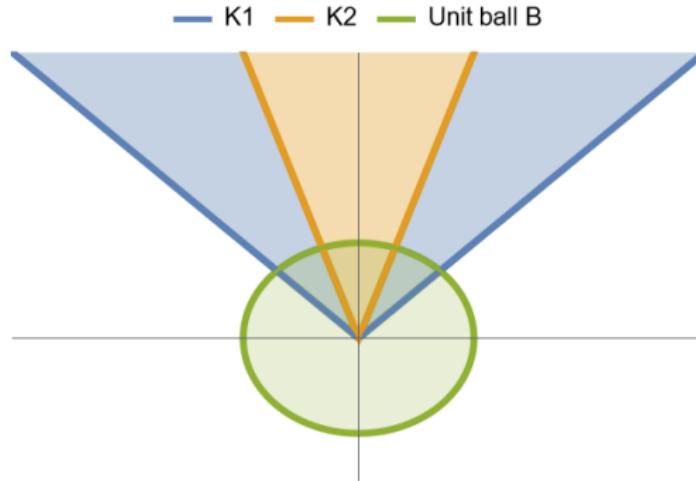
*Problem C.2* [Klep, Štrekelj, Z, 2023+]:

Free probability inspired construction of **DNN<sub>n</sub> \ CP<sub>n</sub>**,  $n \geq 5$ , matrices. Dually, we obtain matrices from **COP<sub>n</sub> \ SPN<sub>n</sub>**.

## 2. Discussion on volume estimates

# Cones in question

Intersect with a unit ball in some metric



- ▶ **Goal:** Compare the sizes of the intersections  $K_1 \cap B$  and  $K_2 \cap B$ .
- ▶ **Beware 1:** Size estimates might differ according to the choice of the measure.
- ▶ **Beware 2:** Equipping the ambient vector space  $V$  with the pushforward of the Lebesgue measure is independent of the isomorphism  $\phi : V \rightarrow \mathbb{R}^{\dim V}$  only if  $\phi$  is a Hilbert space isomorphism ( $V$  being a normed spaces is not enough).
- ▶ **Beware 3:** Size estimates might differ according to the choice of the inner product and for balls in different metrics.

## Volume radius

Proper measure of the asymptotic sizes of a sequence of compact sets

The **volume radius**  $\text{vrad}(C)$  of a compact set  $C \subseteq \mathbb{R}^n$ , equipped with an inner product  $\langle \cdot, \cdot \rangle$  and a measure  $\mu$ , is

$$\text{vrad}(C) = \left( \frac{\text{Vol}(C)}{\text{Vol}(B)} \right)^{1/n},$$

where  $B$  is the unit ball in  $\langle \cdot, \cdot \rangle$ .

- ▶ Since we are concerned with the asymptotic behavior as  $n$  goes to infinity, we need to eliminate the dimension effect when dilating  $K$  by some factor  $c$ .
- ▶ A dilation multiplies the volume of  $C$  by  $c^n$ , but a more appropriate effect would be multiplication by  $c$ .

## Gap between positive and sos polynomials asymptotically not visible in the ball of the $\ell^1$ norm

- $\mathbb{R}[\mathbf{x}]_{2k}$  is equipped with the natural  $L^2$  inner product

$$\langle f, g \rangle = \int_{S^{n-1}} fg \, d\sigma,$$

where  $\sigma$  is the rotation invariant probability measures on the unit sphere  $S^{n-1} \subset \mathbb{R}^n$ .

- Let  $\|\cdot\|_1$  the  $\ell^1$  norm on the vector of coefficients, i.e.,

$$\left\| \sum_{\alpha} a_{\alpha} \mathbf{x}^{\alpha} \right\|_1 = \sum_{\alpha} |a_{\alpha}|.$$

- E.g., for  $k = 2$ , due to the equality (and Rogers-Shepard inequality)

$$x_i x_j x_k x_{\ell} = \frac{1}{2} (x_i x_j + x_k x_{\ell})^2 - \frac{1}{2} x_i^2 x_j^2 - \frac{1}{2} x_k^2 x_{\ell}^2,$$

the volume radii of positive and sos polynomials in the unit ball  $B_1$  of  $\|\cdot\|_1$  are bounded by absolute constants.

Blekherman's result on the gap between positive and sos polynomials refers to the unit ball in the  $L^2$  norm

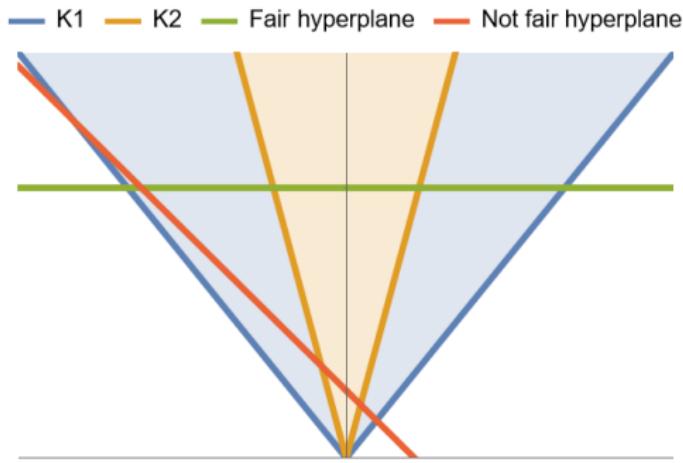
- $\mathbb{R}[\mathbf{x}]_{2k}$  is equipped with the natural  $L^2$  inner product

$$\langle f, g \rangle = \int_{S^{n-1}} fg \, d\sigma,$$

where  $\sigma$  is the rotation invariant probability measures on the unit sphere  $S^{n-1} \subset \mathbb{R}^n$ .

- Let  $B_2$  be the unit ball in the  $L^2$  norm.
- Direct volume estimates for the sections  $\text{POS}_{2k} \cap B_2$  and  $\text{SOS}_{2k} \cap B_2$  are difficult to obtain.
- Instead, it is natural to compare  $\text{POS}_{2k}$  and  $\text{SOS}_{2k}$  when intersected with some **affine hyperplane**.

# Choice of the affine hyperplane for comparison of the cones



1. In case the cones share a unique line of symmetry, it is natural to take the hyperplane whose normal is this line of symmetry.
2. Under the action  $O \cdot f(\mathbf{x}) := f(O^{-1}\mathbf{x})$  for  $O \in O(n)$ ,  $\text{POS}_{2k}$  and  $\text{SOS}_{2k}$  are invariant, while  $\alpha(x_1^2 + \dots + x_n^2)^2$ ,  $\alpha \in \mathbb{R}$ , are the only fixed points.
3. So the hyperplane with the normal  $(x_1^2 + \dots + x_n^2)^2$  is the 'fairest' choice.

# A general procedure to obtain the volume estimates

## Inputs:

- ▶ A convex cone  $K$  in a finite-dimensional inner product space  $V$ .
- ▶ A norm  $\|\cdot\|$  w.r.t. which the size of  $K$  is to be estimated.

Output: Quantitative bounds on the size of  $K$ .

## Procedure:

1. Equip  $V$  with a pushforward measure of the Lebesgue measure.
2. Try to estimate  $\text{vrad}(K \cap B)$ , where  $B$  is the unit ball of  $\|\cdot\|$ . If this is achieved, you are done. Otherwise go to step 3.
3. Choose a fair affine hyperplane  $\mathcal{H}$ : ... such that  $K' = K \cap \mathcal{H}$  is bounded.
4. Translate  $\mathcal{H}$  to a hyperplane  $\mathcal{M}$ .
5. Equip  $\mathcal{M}$  with a pushforward measure of the Lebesgue measure and estimate  $\text{vrad}(K \cap \mathcal{H})$  in  $\mathcal{M}$ .

### 3. Proofs

## Procedure applied to Problem A.1

1.  $\mathbb{R}[\mathbf{x}, \mathbf{y}]_{2,2}$  is equipped with the natural  $L^2$  inner product

$$\langle f, g \rangle = \int_{S^{n-1} \times S^{m-1}} fg \, d\sigma = \int_{x \in S^{n-1}} \left( \int_{y \in S^{m-1}} fg \, d\sigma_2(y) \right) d\sigma_1(x),$$

where  $\sigma = \sigma_1 \times \sigma_2$  is the product measure of rotation invariant probability measures  $\sigma_1, \sigma_2$  on the unit spheres  $S^{n-1} \subset \mathbb{R}^n, S^{m-1} \subset \mathbb{R}^m$ .

2.  $\mathcal{H}$  is the affine hyperplane

$$\mathcal{H} = \left\{ f \in \mathbb{R}[\mathbf{x}, \mathbf{y}]_{2,2} : \int_{S^{n-1} \times S^{m-1}} f \, d\sigma = 1 \right\}.$$

3.  $z := (\sum_{i=1}^n x_i^2)(\sum_{j=1}^m y_j^2)$  and thus

$$\mathcal{M} = \mathcal{H} - z = \left\{ f \in \mathbb{R}[\mathbf{x}, \mathbf{y}]_{2,2} : \int_{S^{n-1} \times S^{m-1}} f \, d\sigma = 0 \right\}.$$

4. The estimates of  $\text{vrad}(\text{POS} \cap \mathcal{H} - z)$  and  $\text{vrad}(\text{SOS} \cap \mathcal{H} - z)$  follow closely Blekherman's proof for  $\mathbb{R}[\mathbf{x}]_k$ .

## Procedure applied to Problem B.1

1. Let  $T := (S^{n-1} \times S^{n-1}) \cap V(I)$  and equip it with the unique  $SO(n)$ -invariant measure.  $T$  is also known as *the Stiefel manifold* of all 2-frames in  $\mathbb{R}^n$ .
2.  $\mathcal{Q} := \mathbb{R}[x, y]_{2,2}/(I \cap \mathbb{R}[x, y]_{2,2})$  is equipped with the natural  $L^2$  inner product

$$\langle f, g \rangle = \int_T fg \, d\sigma.$$

3.  $\mathcal{H}$  is the affine hyperplane

$$\mathcal{H} = \left\{ f \in \mathcal{Q}: \int_T f \, d\sigma = 1 \right\}.$$

4.  $z := (\sum_{i=1}^n x_i^2)(\sum_{j=1}^n y_j^2)$  and thus

$$\mathcal{M} = \mathcal{H} - z = \left\{ f \in \mathcal{Q}: \int_T f \, d\sigma = 0 \right\}.$$

## Procedure applied to our Problem B.1

### 5. Only

$$\text{vrad}(\text{SOS} \cap \mathcal{H} - z) \leq (*) \quad \text{and} \quad (*) \leq \text{vrad}(\text{POS} \cap \mathcal{H} - z)$$

can be obtained using Blekherman's proof for  $\mathbb{R}[x]_k$ , where the **main novelty** is the following inequality:

### Proposition (Reverse Hölder inequality (RHI))

For a bilinear biform  $g \in \mathbb{R}[x, y]_{1,1}/(I \cap \mathbb{R}[x, y]_{1,1})$  we have

$$\left( \int_T g^4 \, d\sigma \right)^{\frac{1}{4}} = \|g\|_4 \leq \underbrace{\sqrt{6}}_{\text{Main observation: independence of } n} \|g\|_2 = \sqrt{6} \left( \int_T g^2 \, d\sigma \right)^{\frac{1}{2}}.$$

Idea of the proof:

- ▶ Compute the values of the integrals of all bilinear, biquadratic and biquartic monomials.
- ▶ Prove RHI separately for symmetric forms  $g$  (difficult part: Muirhead inequality used) and antisymmetric ones (easier part: sos type inequality).

## RHI for symmetric $g$

1. WLOG:

$$g(x, y) = d_1 x_1 y_1 + d_2 x_2 y_2 + \dots + d_n x_n y_n, \quad d_i \in \mathbb{R}.$$

2. RHI equivalent to:

$$(n-3) \left( \sum_{i < j} d_i^2 d_j^2 (n-2) - 2 \sum_{\substack{i,j,k \\ \text{pairw.diff}, \\ j < k}} d_i^2 d_j d_k \right) + 12 \sum_{i < j < k < l} d_i d_j d_k d_l \geq 0.$$

3. Induction on  $n$  starting with  $n = 3$  and noticing that the inequality is invariant under

$$(d_1, \dots, d_n) \mapsto (d_1 + a, \dots, d_n + a), \quad \text{where } a \in \mathbb{R}.$$

WLOG:

$$d_1 \geq d_2 \geq \dots \geq d_n \geq d_{n+1} = 0.$$

## RHI for symmetric $g$

4.  $n \mapsto n+1$  :

$$(n-2) \left( \sum_{i < j \leq n} d_i^2 d_j^2 (n-1) - 2 \sum_{\substack{i,j,k \leq n \\ \text{pairw.diff,} \\ j < k}} d_i^2 d_j d_k \right) + 12 \sum_{i < j < k < l \leq n} d_i d_j d_k d_l \geq 0.$$

Equivalently

$$\underbrace{(n-3) \left( \sum_{i < j \leq n} d_i^2 d_j^2 (n-2) - 2 \sum_{\substack{i,j,k \leq n \\ \text{pairw.diff,} \\ j < k}} d_i^2 d_j d_k \right) + 12 \sum_{i < j < k < l \leq n} d_i d_j d_k d_l}_{\geq 0 \text{ by the induction hypothesis}}$$

$$+ 2 \underbrace{\left( \sum_{i < j \leq n} d_i^2 d_j^2 (n-2) - \sum_{\substack{i,j,k \leq n \\ \text{pairw.diff,} \\ j < k}} d_i^2 d_j d_k \right)}_{\geq 0 \text{ by Muirhead's inequality for } (2,2,0,\dots,0) \succ (2,1,1,0,\dots,0)} \geq 0.$$

## Procedure applied to Problem C.1

1.  $\mathbb{R}[\mathbf{x}]_{4,e}$  is equipped with the natural  $L^2$  inner product

$$\langle f, g \rangle = \int_{S^{n-1}} fg \, d\sigma,$$

where  $\sigma$  is the rotation invariant probability measures on the unit sphere  $S^{n-1} \subset \mathbb{R}^n$ .

2.  $\mathcal{H}$  is the affine hyperplane of forms from  $\mathbb{R}[\mathbf{x}]_{4,e}$  of average 1 on  $S^{n-1}$ :

$$\mathcal{H} = \left\{ f \in \mathbb{R}[\mathbf{x}]_{4,e} : \int_{S^{n-1}} f \, d\sigma = 1 \right\}.$$

3.  $z := (\sum_{i=1}^n x_i^2)^2$  and thus

$$\mathcal{M} = \mathcal{H} - z = \left\{ f \in \mathbb{R}[\mathbf{x}]_{4,e} : \int_{S^{n-1}} f \, d\sigma = 0 \right\}.$$

4. Let  $\mu$  be the pushforward of the Lebesgue measure on  $\mathbb{R}^{\dim \mathcal{M}}$  to  $\mathcal{M}$ .

## Procedure applied to Problem C.1

5. It is crucial to make the following three observations:

Observation 1:  $\widetilde{(\text{NN})}_d^* = \widetilde{\text{NN}}$  and  $\widetilde{(\text{LF})}_d^* = \widetilde{\text{POS}}$ .

Here  $d$  stands for the differential inner product and  $*$  for the dual,

$$\text{LF} := \left\{ \text{pr}(f) \in \mathbb{R}[\mathbf{x}]_{4,e} : f = \sum_i f_i^4 \quad \text{for some } f_i \in \mathbb{R}[\mathbf{x}]_1 \right\}$$

and  $\text{pr} : \mathbb{R}[\mathbf{x}]_4 \rightarrow \mathbb{R}[\mathbf{x}]_{4,e}$  is the projection defined by:

$$\text{pr} \left( \sum_{1 \leq i \leq j \leq k \leq \ell \leq n} a_{ijkl} x_i x_j x_k x_\ell \right) = \sum_{1 \leq i \leq j \leq n} a_{iijj} x_i^2 x_j^2. \quad (1)$$

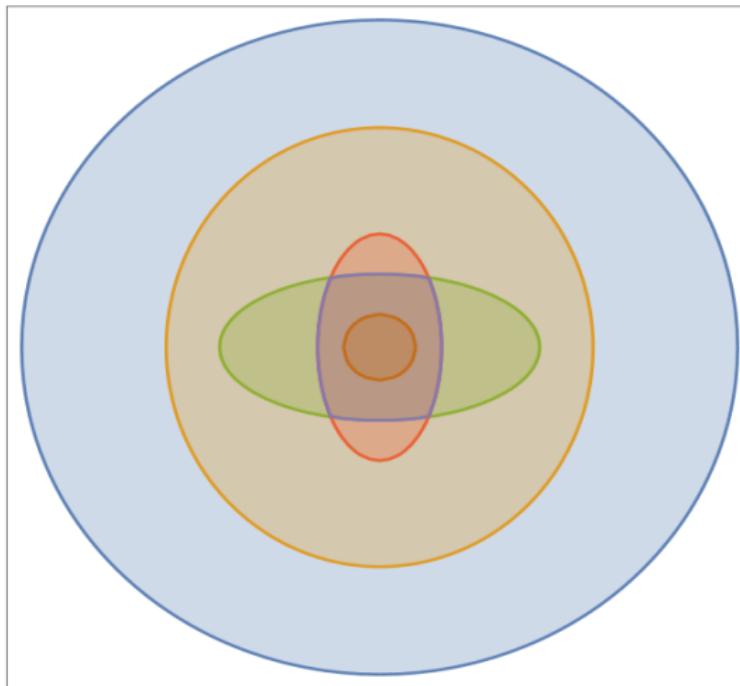
Observation 2:  $\widetilde{\text{LF}}$  is 'central enough'.

Observation 3:  $\widetilde{\text{LF}} \subseteq \widetilde{\text{NN}} \subseteq 4(\widetilde{\text{CP}} - \widetilde{\text{CP}})$ .

# Cones in question

Compact bases of the cones

■ COP ■ SPN ■ PSD ■ NN ■ DNN ■ CP



Perspective: Use results of [real algebraic geometry](#), [convex analysis](#) and [harmonic analysis](#) to estimate the volumes from both sides.

# Blaschke-Santaló inequality and its reverse

## Statement

$\langle \cdot, \cdot \rangle$  ... the inner product on  $\mathbb{R}^n$

$B$  ... the unit ball w.r.t.  $\langle \cdot, \cdot \rangle$

$K$  ... a bounded convex set with a non-empty interior in  $\mathbb{R}^n$

$K^\circ$  ... the polar dual of a set  $K \subseteq \mathbb{R}^n$  :

$$K^\circ = \{y \in \mathbb{R}^n : \langle x, y \rangle \leq 1 \quad \forall x \in K\}$$

**Theorem** (Bourgain, Milman, '87, Kuperberg, 2008; Blaschke, 1917, Santaló, 49')

If  $K$  is 'central enough', then

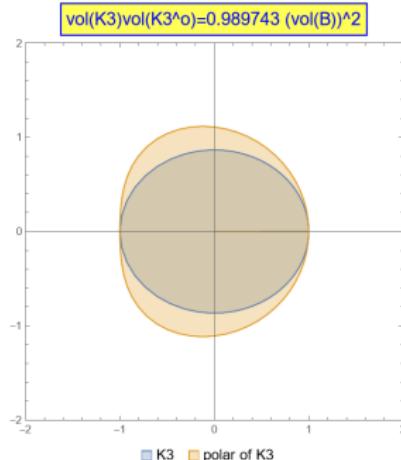
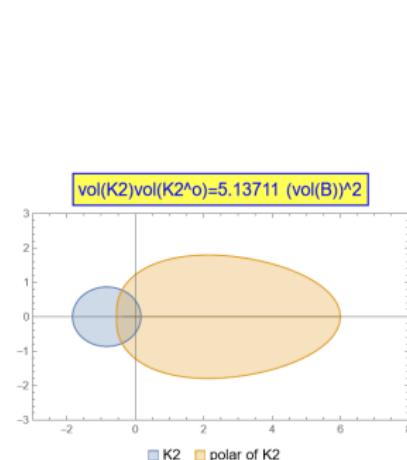
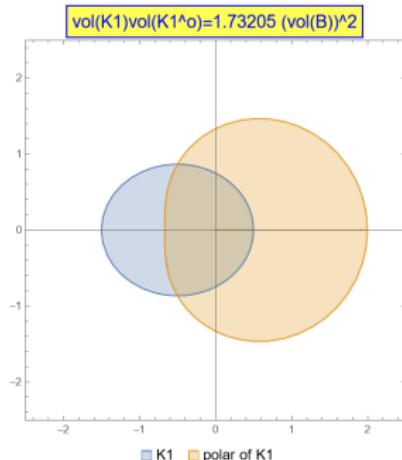
$$4^{-n}(\text{Vol}(B))^2 \leq \text{Vol}(K) \text{Vol}(K^\circ) \leq (\text{Vol}(B))^2,$$

**Remark:** The left inequality holds also without the centrality assumption, but with the origin in the interior.

# Blaschke-Santaló inequality and its reverse

Geometric picture

$K_1$  ... the convex hull of the ellipse with a polar equation  $r(\varphi) = \frac{3}{4}(1 + \frac{1}{2} \cos \varphi)^{-1}$ ,  
 $K_2 = K_1 - (\frac{1}{3}, 0)$ ,  $K_3 = K_1 + (\frac{1}{2}, 0)$ ,



- ▶ The set  $K_1$  is centered in different points on each of the pictures. The first two centers are not close enough to the origin for the BS to hold, while in the third one it is.
- ▶ The translation of the body (i.e., Santaló point) so that the BS holds is difficult to determine, unless the body has enough symmetries, fixing only one point which then must be the Santaló one.

# The differential (also apolar) inner product

From Observation 1

For

$$f(x) = \sum_{1 \leq i, j, k, \ell \leq n} a_{ijk\ell} x_i x_j x_k x_\ell \in \mathbb{R}[x]_4$$

the differential operator  $D_f : \mathbb{R}[x]_4 \rightarrow \mathbb{R}$  is defined by

$$D_f(g) = \sum_{1 \leq i, j, k, \ell \leq n} a_{ijk\ell} \frac{\partial^4 g}{\partial x_i \partial x_j \partial x_k \partial x_\ell}.$$

The differential inner product on  $\mathbb{R}[x]_4$  is given by

$$\langle f, g \rangle_d = D_f(g).$$

## Blaschke-Santaló inequality and its reverse in $\langle \cdot, \cdot \rangle_d$

For a cone  $K \subseteq \mathbb{R}[\mathbf{x}]_{4,e}$  let  $K_d^*$  be its **dual** in  $\langle \cdot, \cdot \rangle_d$ :

$$K_d^* = \{f \in \mathbb{R}[\mathbf{x}]_{4,e} : \langle f, g \rangle_d \geq 0 \quad \forall g \in K\}$$

**Theorem** (BS<sub>d</sub> inequality and its reverse; Blekherman, 06')

Let  $K$  be any of the cones from **Problem C.1**. Then

$$\frac{1}{2n^2} \underbrace{\leq}_{n \geq 5} \frac{2}{(n+4)(n+6)} \leq \text{vrad}(\tilde{K}) \text{vrad}(\tilde{K}_d^*).$$

Moreover, if  $\tilde{K}$  is 'central enough', then

$$\text{vrad}(\tilde{K}) \text{vrad}(\tilde{K}_d^*) \leq \left( \frac{8}{(n+4)(n+6)} \right)^{1 - \frac{2n-1}{n^2+n-1}} \underbrace{\leq}_{n \geq 5} \frac{9}{n^2}.$$

The proof uses **representation theory**, i.e.,  $\text{SO}(n)$  acting on  $\mathbb{R}[\mathbf{x}]_{4,e}$  by rotation of coordinates.

## Observation 3: $\widetilde{\text{NN}} \subseteq 4(\widetilde{\text{CP}} - \widetilde{\text{CP}})$

Follows from  $2ab = (a+b)^2 - a^2 - b^2$

Let  $r = (\sum_{k=1}^n x_k^2)^2$ . The extreme points of  $\widetilde{\text{NN}}$  are of two types:

$$\frac{n(n+2)}{3}x_i^4 - r \quad \text{and} \quad n(n+2)x_i^2x_j^2 - r, \quad i \neq j.$$

The first type clearly belong to  $\widetilde{\text{CP}}$ , while the second type to  $4(\widetilde{\text{CP}} - \widetilde{\text{CP}})$ :

$$\begin{aligned} n(n+2)x_i^2x_j^2 - r &= \\ &= \frac{n(n+2)}{2} \left( (x_i^2 + x_j^2)^2 - x_i^4 - x_j^4 \right) - r \\ &= 4 \underbrace{\left( \frac{n(n+2)}{8} (x_i^2 + x_j^2)^2 - r \right)}_{p_1} - \frac{3}{2} \underbrace{\left( \frac{n(n+2)}{3} x_i^4 - r \right)}_{p_2} - \frac{3}{2} \underbrace{\left( \frac{n(n+2)}{3} x_j^4 - r \right)}_{p_3} \\ &= p_1 + \frac{3}{2}(p_1 - p_2) + \frac{3}{2}(p_1 - p_3) \\ &\in \widetilde{\text{CP}} + \frac{3}{2}(\widetilde{\text{CP}} - \widetilde{\text{CP}}) + \frac{3}{2}(\widetilde{\text{CP}} - \widetilde{\text{CP}}) \subseteq 4(\widetilde{\text{CP}} - \widetilde{\text{CP}}). \end{aligned}$$

# Roger's-Shepard inequality

Crucial for Observation 3 to be applicable

$K \subset \mathbb{R}^n$  a bounded convex set with a non-empty interior in  $\mathbb{R}^n$

The **difference body**  $\text{Diff}(K)$  of  $K$  is defined by

$$\text{Diff}(K) := K - K.$$

**Theorem** (Roger's-Shepard inequality, 1957)

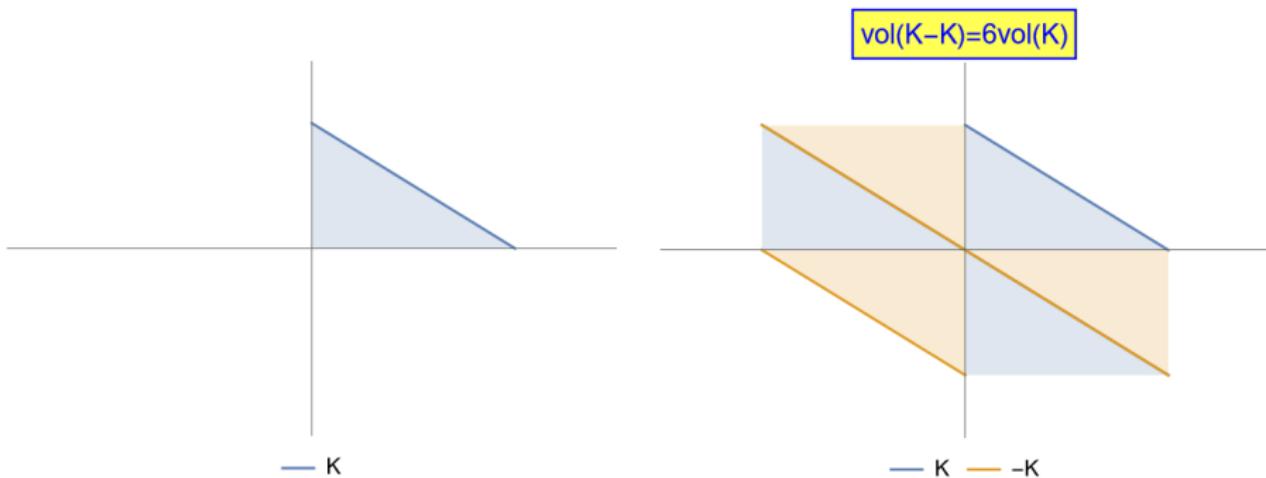
$$\text{Vol}(\text{Diff}(K)) \leq \binom{2n}{n} \text{Vol}(K)$$

Hence,

$$\text{vrad}(\text{Diff}(K)) \leq 4 \text{vrad}(K).$$

# Roger's-Shepard inequality

Geometric picture



**Remark:** Working with  $\text{Diff } K$  instead of  $K$  is one of the **crucial** steps to obtain our volume estimates for the problem of copositive matrices.

# Proof of the gap for Problem C.1

**Theorem** For all  $K \in \mathcal{C} := \{\text{POS, SOS, NN, PSD, DNN, LF, CP}\}$  we have that

$$\text{vrad}(\tilde{K}) = \Theta(n^{-1}). \quad (2)$$

**Proof:**

1. By  $(\widetilde{\text{NN}})_d^* = \widetilde{\text{NN}}$  and the reverse  $\text{BS}_d$  inequality:

$$\frac{1}{2n^2} \leq (\text{vrad}(\widetilde{\text{NN}}))^2.$$

2. By  $\widetilde{\text{CP}} \subseteq \widetilde{\text{NN}} \subseteq 4(\widetilde{\text{CP}} - \widetilde{\text{CP}})$  and the **RS** inequality:

$$\frac{1}{16\sqrt{2}n} \leq \frac{1}{16} \text{vrad}(\widetilde{\text{NN}}) \leq \text{vrad}(\widetilde{\text{CP}}), \quad (3)$$

3. By  $(\widetilde{\text{LF}})_d^* = \widetilde{\text{POS}}$  and the  $\text{BS}_d$  inequality:

$$\text{vrad}(\widetilde{\text{POS}}) \leq \frac{9}{n^2} (\text{vrad}(\widetilde{\text{LF}}))^{-1} \leq \frac{9}{n^2} (\text{vrad}(\widetilde{\text{CP}}))^{-1} \leq 2^4 \cdot 3^2 \frac{1}{n}. \quad (4)$$

4. Now by observing that

$$\text{CP} \subseteq K \subseteq \text{POS},$$

the inequalities (3) and (4) imply that for all cones  $K \in \mathcal{C}$  the statement (2) holds. ■

## 4. Algorithms and Examples

## A.2. and B.2. (Cross)-Positive but not (Cross)-CP maps

# Positive polynomials that are not SOS

Algorithm by Blekherman, Smith, Velasco, 2013

## 1. The setting:

- $X \subseteq \mathbb{P}^n$  ... a nondegenerate (not contained in a hyperplane),
- ... totally-real (real points  $X(\mathbb{R})$  are Zariski dense),
- ... irreducible variety,
- ...  $\deg(X) > \text{codim}(X) + 1$ ,

$R = \mathbb{R}[x_0, \dots, x_n]/I(X)$  ... the coordinate ring of  $X$ .

## 2. Step 1:

- ▶ Choose linear forms  $h_1, \dots, h_{\dim(X)}$  intersecting in  $\deg(X)$  distinct points with at least  $\text{codim}(X) + 1$  real and smooth ones,  $p_1, \dots, p_{\text{codim}(X)+1}$ .
- ▶ Choose a linear form  $h_0$  vanishing in  $p_1, \dots, p_{\text{codim}(X)}$ , but not in  $p_{\text{codim}(X)+1}$ .
- ▶ Let  $I = \langle h_0, \dots, h_m \rangle$ .

## 3. Step 2: Choose a quadratic form $f \in R \setminus I^2$ vanishing of order $> 1$ in $p_1, \dots, p_{\text{codim}(X)}$ .

## 4. Step 3: For $\delta > 0$ small enough, $\delta f + h_0^2 + \dots + h_m^2$ is nonnegative on $X$ but not SOS.

# Positive but not sos biquadratic biforms

## Algorithm

### 1. The setting:

$X = \sigma_{n,m}(\mathbb{P}^n \times \mathbb{P}^m) \subseteq \mathbb{P}^{nm-1}$ ,  $\sigma_{n,m}$  Segre embedding

$\sigma_{n,m} : ([x_1 : \dots : x_n], [y_1 : \dots : y_m]) \mapsto [x_1 y_1 : x_1 y_2 : \dots : x_n y_m],$

$z = (z_{11}, z_{12}, \dots, z_{1m}, \dots, z_{nm}),$

$I_{n,m}$  ... the ideal generated by  $2 \times 2$  minors of  $(z_{ij})_{i,j}$ ,

$\sigma_{n,m}^\# : \mathbb{C}[z]/I_{n,m} \rightarrow \mathbb{C}[x, y]$ ,  $\sigma_{n,m}^\#(z_{ij} + I_{n,m}) = x_i y_j$  ring homomorphism,

$\dim(X) = n + m - 2$ ,  $\text{codim}(X) = (n - 1)(m - 1)$ .

### 2. Step 1:

- ▶ Choose  $\text{codim}(X) + 1$  random points  $x^{(i)} \in \mathbb{R}^n$ ,  $y^{(i)} \in \mathbb{R}^m$  and compute  $z^{(i)} = x^{(i)} \otimes y^{(i)} \in \mathbb{R}^{nm}$ .
- ▶ Choose  $\dim(X) = n + m - 2$  random vectors  $v_1, \dots, v_{\dim(X)} \in \mathbb{R}^{nm}$  from the kernel of the matrix

$$(z^{(1)} \quad \dots \quad z^{(\text{codim}(X)+1)})^*$$

and define

$$h_j(z) = v_j^* \cdot z \in \mathbb{R}[z] \quad \text{for } j = 1, \dots, \dim(X).$$

- ▶ Let  $I = \langle h_0, \dots, h_{\dim(X)} \rangle$ .

# Positive but not sos biquadratic biforms

## Algorithm

### 3. Step 2:

3.1 Let  $g_1(z), \dots, g_{\binom{n}{2}\binom{m}{2}}(z)$  be the generators of the ideal  $I_{n,m}$ . For each  $i = 1, \dots, \text{codim}(X)$  compute a basis  $\{w_1^{(i)}, \dots, w_{\dim(X)+1}^{(i)}\} \subseteq \mathbb{R}^{nm}$  of the kernel of the matrix

$$\begin{pmatrix} \nabla g_1(z^{(i)}) & \dots & \nabla g_{\binom{n}{2}\binom{m}{2}}(z^{(i)}) \end{pmatrix}^*.$$

3.2 Choose a random vector  $v \in \mathbb{R}^{n^2 m^2}$  from the intersection of the kernels of the matrices

$$\begin{pmatrix} z^{(i)} \otimes w_1^{(i)} & \dots & z^{(i)} \otimes w_{\dim(X)+1}^{(i)} \end{pmatrix}^* \quad \text{for } i = 1, \dots, \text{codim}(X)$$

with the kernels of the matrices

$$(e_i \otimes e_j - e_j \otimes e_i)^* \quad \text{for } 1 \leq i < j \leq nm$$

and define

$$f(z) = v^* \cdot (z \otimes z) \in \mathbb{R}[z]/I_{n,m}.$$

4. Step 3: Calculate the greatest  $\delta_0 > 0$  such that  $\delta_0 f + \sum_{i=0}^{\text{codim}(X)} h_i^2$  is nonnegative on  $V_{\mathbb{R}}(I_{n,m})$ . Then

$$(\delta f + \sum_i h_i^2)(z) \in \text{POS} \setminus \text{SOS} \quad \text{for every } 0 < \delta < \delta_0.$$

# Positive but not sos biquadratic biforms

## Example

$$\begin{aligned} p_{\Phi}(x, y) = & 104x_1^2y_1^2 + 283x_1^2y_2^2 + 18x_1^2y_3^2 - 310x_1^2y_1y_2 + 18x_1^2y_1y_3 + 4x_1^2y_2y_3 + \\ & 310x_1x_2y_1^2 - 18x_1x_3y_1^2 - 16x_1x_2y_2^2 + 52x_1x_3y_2^2 + 4x_1x_2y_3^2 - 26x_1x_3y_3^2 \\ & - 610x_1x_2y_1y_2 - 44x_1x_3y_1y_2 + 36x_1x_2y_1y_3 - 200x_1x_3y_1y_3 - 44x_1x_2y_2y_3 \\ & + 322x_1x_3y_2y_3 + 285x_2^2y_1^2 + 16x_3^2y_1^2 + 4x_2x_3y_1^2 + 63x_2^2y_2^2 + 9x_3^2y_2^2 + 20x_2x_3y_2^2 \\ & + 7x_2^2y_3^2 + 125x_3^2y_3^2 - 20x_2x_3y_3^2 + 16x_2^2y_1y_2 + 4x_3^2y_1y_2 - 60x_2x_3y_1y_2 \\ & + 52x_2^2y_1y_3 + 26x_3^2y_1y_3 - 330x_2x_3y_1y_3 - 20x_2^2y_2y_3 + 20x_3^2y_2y_3 - 100x_2x_3y_2y_3. \end{aligned}$$

## Positive but not CP map

Example  $\Phi : \mathbb{S}_3 \rightarrow \mathbb{S}_3$

$$\Phi(E_{11}) = \begin{bmatrix} 104 & -155 & 9 \\ -155 & 283 & 2 \\ 9 & 2 & 18 \end{bmatrix}, \quad \Phi(E_{22}) = \begin{bmatrix} 285 & 8 & 26 \\ 8 & 63 & -10 \\ 26 & -10 & 7 \end{bmatrix},$$

$$\Phi(E_{33}) = \begin{bmatrix} 16 & 2 & 13 \\ 2 & 9 & 10 \\ 13 & 10 & 125 \end{bmatrix}, \quad \Phi(E_{12} + E_{21}) = \begin{bmatrix} 310 & -305 & 18 \\ -305 & -16 & -22 \\ 18 & -22 & 4 \end{bmatrix},$$

$$\Phi(E_{13} + E_{31}) = \begin{bmatrix} -18 & -22 & -100 \\ -22 & 52 & 161 \\ -100 & 161 & -26 \end{bmatrix}, \quad \Phi(E_{23} + E_{32}) = \begin{bmatrix} 4 & -30 & -165 \\ -30 & 20 & -50 \\ -165 & -50 & -20 \end{bmatrix}.$$

## C.2. Exceptional DNN and exceptional COP matrices

# DNN matrices that are not CP of size $n \geq 5$

Algorithm

## 1. The setting:

$L^2[0, 1]$  ... an ambient space,

$\mathcal{B} := \{1\} \cup \{\sqrt{2} \cos(2k\pi) : k \in \mathbb{N}\} \cup \{\sqrt{2} \sin(2k\pi) : k \in \mathbb{N}\}$  ... a basis,

$M_f : L^2[0, 1] \rightarrow L^2[0, 1]$ ,  $M_f(g) = fg$  ... the multiplication operator.

## 2. The idea:

Find a closed infinite dimensional subspace  $\mathcal{H}$  and  $f \in \mathcal{H}$  such that

$$M_f^{\mathcal{H}} := P_{\mathcal{H}} M_f P_{\mathcal{H}}$$

has all finite principal submatrices DNN but not CP, where

$P_{\mathcal{H}} : L^2[0, 1] \rightarrow \mathcal{H}$  is the orthogonal projection onto  $\mathcal{H}$ .

## 3. Choice of $\mathcal{H}$ and $f \in \mathcal{H}$ :

$\mathcal{H} \subseteq L^2[0, 1]$  ... a closed subspace spanned by  $\cos(2k\pi)$ ,  $k \in \mathbb{N}_0$ ,

$$f = 1 + 2 \sum_{k=1}^m a_k \cos(2k\pi), \quad m \in \mathbb{N},$$

# DNN matrices that are not CP of size $n \geq 5$

Algorithm

## 4. Certificates:

4.1 NN:  $a_1 \geq 0, \dots, a_m \geq 0$ .

4.2 PSD:  $f = \sum_i h_i^2$ .

4.3 Not CP:

$\mathcal{H}_n \dots$  a subspace spanned by  $1, \cos(2\pi), \dots, \cos(2(n-1)\pi)$ ,

$P_n : \mathcal{H} \rightarrow \mathcal{H}_n \dots$  the orthogonal projection onto  $\mathcal{H}_n$ ,

$A^{(n)} := P_n M_f^{\mathcal{H}} P_n$ ,

$$H = \begin{pmatrix} 1 & -1 & 1 & 1 & -1 \\ -1 & 1 & -1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 \\ 1 & 1 & -1 & 1 & -1 \\ -1 & 1 & 1 & -1 & 1 \end{pmatrix} \in \text{COP} \setminus \text{SPN},$$

(Horn matrix; Hall, Newman, 1963)

We demand

$$\langle A^{(5)}, H \rangle < 0,$$

with  $\langle \cdot, \cdot \rangle$  the usual Frobenius inner product on symmetric matrices.

# DNN matrices that are not CP of size $n \geq 5$

Justification of the certificates

1. **NN** is certified by the following equation:

$$\int_0^1 \cos(2j\pi x) \cos(2k\pi x) \cos(2\ell\pi x) dx = \begin{cases} \frac{1}{2}, & \text{if } j = \ell, k = 0, \\ \frac{1}{4}, & \text{if } k \neq 0 \text{ and } j \in \{\ell + k, \ell - k\}, \\ 0, & \text{otherwise.} \end{cases}$$

In particular,

$$A^{(5)} = \begin{pmatrix} 1 & \sqrt{2}a_1 & \sqrt{2}a_2 & \sqrt{2}a_3 & \sqrt{2}a_4 \\ \sqrt{2}a_1 & a_2 + 1 & a_1 + a_3 & a_2 + a_4 & a_3 + a_5 \\ \sqrt{2}a_2 & a_1 + a_3 & a_4 + 1 & a_1 + a_5 & a_2 + a_6 \\ \sqrt{2}a_3 & a_2 + a_4 & a_1 + a_5 & 1 + a_6 & a_1 \\ \sqrt{2}a_4 & a_3 + a_5 & a_2 + a_6 & a_1 & 1 \end{pmatrix}.$$

2. **PSD** is certified by

$$M_f^{\mathcal{H}} = \sum_i (M_{h_i}^{\mathcal{H}})^2 = \sum_i M_{h_i}^{\mathcal{H}} (M_{h_i}^{\mathcal{H}})^*.$$

3. **Not CP** is certified by

$$\text{COP}^* = \text{CP} \quad (\text{in the Frobenius inner product}).$$

# DNN matrices that are not CP of size $n \geq 5$

Implementation and an example

The **feasibility semidefinite program (SDP)** implements the algorithm above:

$$\text{tr}(A^{(5)} H) = -\frac{1}{20},$$

$$f = v^T B v \quad \text{with} \quad B \succeq 0 \text{ of size } 4 \times 4,$$

$$a_i \geq 0, \quad i = 1, \dots, 6,$$

where

$$v^T = (1 \quad \cos(2\pi x) \quad \cos(4\pi x) \quad \cos(6\pi x)).$$

Solving this SDP, we get

$$A^{(5)} = \begin{pmatrix} 1 & \frac{16\sqrt{2}}{27} & \frac{\sqrt{2}}{123} & \frac{1}{147\sqrt{2}} & \frac{5\sqrt{2}}{21} \\ \frac{16\sqrt{2}}{27} & \frac{124}{123} & \frac{1577}{2646} & \frac{212}{861} & \frac{1205}{8526} \\ \frac{\sqrt{2}}{123} & \frac{1577}{2646} & \frac{26}{21} & \frac{572}{783} & \frac{1777340\sqrt{2}-2413803}{3254580} \\ \frac{1}{147\sqrt{2}} & \frac{212}{861} & \frac{572}{783} & \frac{1777340\sqrt{2}+814317}{3254580} & \frac{16}{27} \\ \frac{5\sqrt{2}}{21} & \frac{1205}{8526} & \frac{1777340\sqrt{2}-2413803}{3254580} & \frac{16}{27} & 1 \end{pmatrix}.$$

# COP matrices that are not SPN of size $n \geq 5$

Algorithm and an example

Let  $A^{(n)}$  be a DNN not CP matrix. To obtain a matrix  $C \in \text{COP} \setminus \text{SPN}$  of size  $n \times n$  we demand

$$\langle A^{(n)}, C \rangle < 0, \quad (5)$$

$$\left( \sum_{i=1}^n x_i^2 \right)^k ((x^2)^T C x^2) \text{ is SOS for some } k \in \mathbb{N}. \quad (6)$$

(5) certifies  $C$  is not SPN due to

$\text{SPN}^* = \text{DNN}$  (in the Frobenius inner product),

while (6) certifies  $C$  is COP. This is again a **feasibility SDP**. Using  $A^{(5)}$  as above we obtain (with  $\langle A^{(5)}, C \rangle = -\frac{1}{10}$  and  $k = 1$ )

$$C = \begin{pmatrix} 17 & -\frac{91}{5} & \frac{33}{2} & \frac{38}{3} & -\frac{36}{5} \\ -\frac{91}{5} & \frac{59}{3} & -\frac{53}{4} & 8 & \frac{33}{4} \\ \frac{33}{2} & -\frac{53}{4} & \frac{39}{4} & -\frac{13}{2} & 8 \\ \frac{38}{3} & 8 & -\frac{13}{2} & \frac{16}{3} & -\frac{13}{3} \\ -\frac{36}{5} & \frac{33}{4} & 8 & -\frac{13}{3} & \frac{1373628701}{353935575} \end{pmatrix}.$$

Thank you for your attention!