

Lower Bounds on Block-Diagonal SDP Relaxations for the Clique Number of the Paley Graphs and Their Localizations

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This work establishes lower bounds on the values of the block-diagonal semidefinite program (SDP) relaxations for the clique number of the Paley graphs of prime order. The size of the maximal clique (clique number) of a graph is a classic NP-complete problem; a Paley graph is a deterministic graph where two vertices are connected if their difference is a quadratic residue in a finite field with the number of elements given by certain primes and prime powers. Improving on the current $O(\sqrt{p})$ upper bound for the clique number of Paley graphs of prime order is a classic open problem in number theory and combinatorics. Kunisky and Yu (CCC 2023) provided numerical evidence that the upper bounds given by the sum-of-squares relaxations of degree 4 (SOS-4) are growing at an order smaller than square root of p and proved that the values of these relaxations are lower bounded as $\Omega(p^{1/3})$. Gvozdenovic, Laurent and Vallentin introduced a block-diagonal hierarchy (L^t) of SDPs that are weaker than the SOS SDPs. Therefore, the values of these block-diagonal SDPs of degree 2 (L^2) bound from above the values of the corresponding SOS-4 relaxations, and the $\Omega(p^{1/3})$ lower bound also applies to the L^2 relaxations. Building on the above-mentioned work, using Feige-Krauthgamer pseudomoments, we show that these L^t relaxations are bounded from below by $2^{1-t}\sqrt{p}$, at the leading order as p gets large. Since the L^t hierarchy is stronger than the Lovász-Schrijver hierarchy, our lower bound also applies to the latter hierarchy. Lastly, we study the subgraphs (localizations) of the Paley graphs induced on a set of vertices extending a clique of a given size a to a maximal clique. We prove that interchanging localization degree a and relaxation degree t are equivalent for the purpose of our lower bound, which is consistent with the localization-relaxation trade-off conjectured by Kunisky (Exp. Math. 2024). More broadly, we make progress towards generalizing methods available to analyze SDPs to the block-diagonal hierarchy. This hierarchy appears to be well suited for relaxations of combinatorial optimization/graph-based problems, yet remains relatively unexplored.

1 Introduction

We consider the problem of estimating the clique number of the Paley graphs, which is a classic open problem in number theory with connections to additive combinatorics, random matrix theory, Ramsey theory, complexity theory and compressed sensing/sparse recovery. Semidefinite programming (SDP) and other convex relaxations are popular tools to bound from above the clique number of various graphs of interest, including the Paley graphs. Our work focuses on the block-diagonal SDP hierarchy of relaxations developed by Gvozdenovic, Laurent and Vallentin, which are at least as powerful as the classic Lovász-Schrijver relaxations and include the Lovász theta function (which we will denote by ϑ) as the first and weakest level of the hierarchy. We establish lower bounds on these relaxations of the clique number for the Paley graphs of prime order, as well as certain subgraphs thereof, referred to as localizations.

A subset of vertices K in a graph G forms a *clique* if every pair in K is adjacent, and the *clique number* $\omega(G)$ is the size of a largest clique in G . Conversely, a subset of vertices in G is an *independent set* if no two vertices in it are connected, and the *independence number* $\alpha(G)$ is the size of the largest independent

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set in G (a single vertex and the empty set \emptyset are deemed to be cliques and independence sets of sizes 1 and 0 respectively.) Computing each of these numbers (the *clique and independent set problems*, respectively) for a general graph is a classic NP-complete problem [Kar72]. Moreover, it is hard to approximate these numbers within any polynomial factor $n^{1-\varepsilon}$ for any $\varepsilon > 0$ where n is the number of vertices [Hås99].

The clique and independence numbers are among the main quantities of interest in Ramsey theory. For samples G of *Erdős-Renyi (ER) graphs*, denoted by $\mathcal{G}(\frac{1}{2}, n)$, which are random graphs on n vertices with edge probability $\frac{1}{2}$, the classic result of Erdős provides that $\max(\omega(G), \alpha(G)) \leq \log_2 n$ with positive probability [Erd47]. However, finding deterministic graphs with small independence and clique numbers remains a significant open problem, sometimes referred to as one of finding “hay in the haystack”.

The Paley graphs are connected to the construction of deterministic matrices satisfying the restricted isometry property (RIP), an important problem in compressed sensing and sparse recovery [Tao08] (see also [Mix15]). References [BFMW13, BMM16] constructed a family of deterministic matrices (equitriangular frames) from the rows of the discrete Fourier transform matrix indexed by the quadratic residues modulo a prime number p (the *Paley matrices*), which provably achieve RIP when sparsity is on the order of \sqrt{p} but are *conjectured* to achieve higher sparsity, breaking this square root bottleneck (see also [AAM15] designing deterministic RIP matrices using the adjacency matrix of a Paley graph). In this conditional construction, a lower bound on $\omega(G_p)$ leads to a lower bound on the distortion in the sparse recovery (Theorem 2.3 in [BMM16]). Using a similar analysis, reference [KPB19] overcame the square root bottleneck unconditionally for signals with a certain sparse structure. Finally, reference [BFMM16] constructed a matrix using the Legendre symbol (which is closely connected to the Paley graphs) to reduce the number of random bits in a random RIP matrix.

We focus on the *Paley graphs* of prime order p , denoted by G_p , which are undirected graphs with vertices identified with the elements of the finite field \mathbb{F}_p where $p \equiv 1 \pmod{4}$. Any two vertices i and j in G_p are connected if and only if $i - j$ is a quadratic residue in \mathbb{F}_p . The Paley graphs are considered to be *pseudorandom*, sharing certain similarities with the ER graphs [CGW89, KS06].

Since the Paley graphs are self-complementary, their clique and independence numbers are equal. We focus on the former problem because it makes the connection between relaxations and localizations apparent more readily in our results. Presently it is not known whether or not the clique number $\omega(G_p)$ is $O(p^{\frac{1}{2}-\varepsilon})$ for some $\varepsilon > 0$; this problem is referred to as the *square root barrier*. Spectral methods provide that $\omega(G_p) \leq \sqrt{p}$, and the state-of-the-art upper bound by Hanson and Petridis

$$HP(G_p) := \frac{\sqrt{2p-1} + 1}{2} \approx \sqrt{\frac{p}{2}}$$

improves on the spectral bound by a constant prefactor [HP21, BSW21]. On the other hand, reference [GR90] showed that for infinitely many primes p ,

$$\omega(G_p) \geq \log p \log \log \log p.$$

Accordingly, there is significant gap between the existing upper and lower bounds on the clique number of the Paley graphs. Based on numerical experiments, this number is conjectured to be $O(\text{polylog } p)$ (see discussion of [Exo23, She23] in [BMR14]).

The maximal clique problem can be formulated as an integer $\{0, 1\}$ program. A long line of work established that classic convex relaxations, including the Lovász-Schrijver and sum-of-squares (SOS), also known as Lasserre-Parrillo SDPs, of any fixed degree, do *not* break the square root barrier in the context of ER graphs. The Lovász-Schrijver hierarchy, however, breaks the square root barrier in that context if the degree of hierarchy $t = t(n)$ is a slowly growing function of the number of vertices n .

An open problem proposed by Mixon and Bandeira is whether the SOS-4 relaxation of the Paley graph clique number breaks this barrier [Ban16]. This problem is premised on numerical experiments using the

block-diagonal relaxations (which are stronger than the Lovász-Schrijver relaxations as noted previously, but weaker than the SOS relaxations) suggesting that these block-diagonal relaxations may break the square root barrier [GLV09] (see also [Gvo08, KM23]). More recent work provided numerical evidence that the SOS-4 relaxations of the Paley graph clique number may break the square root barrier, and proved that it can at best improve the exponent from $1/2$ to $1/3$ [KY23].

Perhaps surprisingly, our main result (Theorem 3.3) is that the block-diagonal relaxations of any constant degree do *not* break the square root barrier for the Paley graph clique number, in the sense that they all have the exponent of $1/2$ (they may, however, improve the constant prefactor in front of \sqrt{p}). Since, as noted previously, the block diagonal relaxations are as strong as the Lovász-Schrijver relaxations, our result also applied to the latter relaxations. Accordingly, our lower bound parallels in the Paley graph setting the lower bound in [FK03] on the Lovász-Schrijver relaxations of the clique number of the ER random graphs.

Another line of work considered whether convex relaxations [Pas13, MMP19] and, more recently, spectral bounds [Kun24] for the clique number of *localizations* of the Paley graphs (which are defined below) may break the square root barrier. Our lower bounds cover block-diagonal relaxations of the clique number of localizations of the Paley graphs. Since the first and the weakest degree of the block-diagonal hierarchy is the Lovász theta function, which is equivalent to the sum of squares relaxation of degree 2 (SOS-2), our analysis shows that this relaxation of the clique number of a localization of the Paley graph of any constant degree does not break the square root barrier either (resolving the corresponding open question in Table 1 in [Kun24]). Our results, however, do not rule out the possibility that SOS-2, or a block-diagonal relaxation of higher constant degree, may break the square root bottleneck if the degree of localization $a = a(p)$ is a slowly growing function of p .

Our results are premised on a simplification of the positive semidefinite (PSD) constraints in the block diagonal program (Lemmas 3.1 and 3.2), which may be of interest independent from the Paley graph clique problem.

2 Background and notation

Notation In this work, p denotes a prime number $p \equiv 1 \pmod{4}$, \mathbb{F}_p denotes a finite field of order p , and \mathbb{F}_p^\times denotes its group of units. An element y of \mathbb{F}_p^\times is a *quadratic residue* if $y = x^2$ for some $x \in \mathbb{F}_p^\times$ and is a *nonresidue* otherwise. We will denote the set of quadratic residues by $(\mathbb{F}_p^\times)^2$. We will represent \mathbb{F}_p by the elements $\{0, 1, \dots, p-1\}$ of \mathbb{Z}_p . For any graph $G = (V, E)$ and $S \subseteq V$, $\mathbb{1}_S$ denotes the indicator function of S being a clique in G . On the other hand, $\mathbb{1}$ denotes the vector containing 1 in each entry. We denote the *power set* of V by $\mathcal{P}(V)$, and the subsets of V with at most t and exactly t elements by $\mathcal{P}_t(V) := \{I \in \mathcal{P}(V) \mid |I| \leq t\}$ and $\mathcal{P}_{=t}(V) := \{I \in \mathcal{P}(V) \mid |I| = t\}$ respectively. We will suppress the dependence on V in $\mathcal{P}_t(V)$ for brevity. Note that \mathcal{P}_t contains the empty set \emptyset . For example, $\mathcal{P}_1 = \{\emptyset, \{i\}, i \in V\}$. We denote the canonical basis vectors in $\mathbb{R}^{\mathcal{P}_1}$ by e_\emptyset and e_i for $i \in V$. We also denote the set of all cliques of G by $\mathcal{H}(G)$ or \mathcal{H} when the context is clear. Similarly, we let $\mathcal{H}_a(G)$ or \mathcal{H}_a denote the set of cliques of size a in G .

Convex relaxations of the clique number Convex relaxations, including Lovász-Schrijver and sum-of-squares (SOS) SDP hierarchies defined below, are used to bound optimal values of integer programs. In the context of the clique problem, linear programming and SDP relaxations have been applied to many graphs of interest [Del72, DL98, Sch79], [Lov79, Sch05, BV08, dLV15].

For a graph G sampled from the ER graph distribution $\mathcal{G}(\frac{1}{2}, n)$, reference [FK03] showed that the value of the Lovász-Schrijver relaxation of degree t for $\omega(G)$ is approximately $\sqrt{n/2^t}$ by proving matching lower and upper bounds. To establish the lower bound, this reference introduced the so-called *Feige-Krauthgamer (FK) pseudomoments* (see Definition 2.1). Reference [BHK⁺19] established an $\Omega(n^{1/2-o(1)})$ lower bound on

the SOS relaxations for $\omega(G)$ at any constant degree of the hierarchy, using the so-called *pseudocalibration* technique (see also [MPW15] applying the FK pseudomoments in a related setting).

In contrast, in the context of the Paley graphs, it has not been previously determined whether or not any given convex relaxation hierarchy leads to nontrivial upper bounds on $\omega(G_p)$, i.e., an upper bound that either breaks the square root barrier or reduces the prefactor in front of \sqrt{p} to any constant strictly less than 1. Recent work [KY23] made progress in that direction: it provided numerical evidence that $SOS_4(G_p)$ breaks that barrier and proved that the value of these relaxations is lower bounded as $\Omega(p^{1/3})$ using the FK pseudomoments method.

Sum-of-squares relaxations The sum-of-squares (SOS) hierarchy, also known as the Lasserre-Parrilo hierarchy [Las01, Par03], of SDP relaxations has been used to analyze the Paley graph clique number. To define these relaxations, we first define the *moment matrix* $M_t(y) \in \mathbb{R}^{\mathcal{P}_t \times \mathcal{P}_t}$: given a vector $y \in \mathbb{R}^{\mathcal{P}_t}$, for $I, J \in \mathcal{P}_t$, $M_t(y)_{IJ} := y_{I \cup J}$.¹ The *sum-of-squares* relaxation of $\omega(G)$, denoted by $SOS_{2t}(G)$, is defined as

$$SOS_{2t}(G) := \max_{y \in \mathbb{R}^{\mathcal{P}_t}} \sum_{i \in V} y_{i, \emptyset} \\ \text{s.t. } y \in Q_t(G)$$

where the constraint set (convex cone in $\mathbb{R}^{\mathcal{P}_t}$) is

$$Q_t(G) = \{y \in \mathbb{R}^{\mathcal{P}_t} \mid y_{\emptyset} = 1, y_{S,T} = 0 \ \forall S \cup T \notin \mathcal{K}, M_t(y) \succeq 0\}.$$

Lovász-Schrijver relaxations The *Lovász-Schrijver* relaxation of the clique number [LS90, GLV09], which we denote by $LS_t(G)$ for $t \geq 0$, is defined as:

$$LS_t(G) := \max_{x \in \mathbb{R}^{\mathcal{P}_1}} \sum_{i \in V} x_i \\ \text{s.t. } x_{\emptyset} = 1, x \in N_+^t$$

where

$$N_+^0 := \{Ye_{\emptyset} \in \mathbb{R}^{\mathcal{P}_1} \mid Y \in M_{+,V}, Y_{ij} = 0 \text{ if } (i, j) \notin E\} \quad \text{and} \quad M_{+,V} := \{Y \in \mathbb{R}^{\mathcal{P}_1 \times \mathcal{P}_1} \mid Y \succeq 0, Y_{ii} = Y_{\emptyset i}\}$$

and the constraints of higher degree $t \geq 1$ (also convex cones in $\mathbb{R}^{\mathcal{P}_1}$) are defined iteratively by

$$N_+^t := \{Ye_{\emptyset} \mid Y \in M_{+,V}, Ye_i \in N_+^{t-1}, Y(e_{\emptyset} - e_i) \in N_+^{t-1}, \forall i \in V\}.$$

Note that $LS_0(G) = SOS_2(G)$, and both of these relaxations are equivalent to Lovász $\vartheta(\overline{G})$ [GL17]. For $t > 1$, the SOS_{2t} relaxations are stronger than the corresponding LS_{t-1} relaxations. This implies that in the context of the corresponding clique number relaxations $SOS_{2t}(G) \leq LS_{t-1}(G)$. However, the SOS hierarchy is more computationally expensive, and appears difficult to analyze, as can be seen in the $SOS_4(G_p)$ case considered in [KY23].

¹This definition implies that $M_t(y)_{IJ}$ depends only on $I \cup J$. Based on that fact, the moment matrices and the SOS_{2t} relaxation hierarchy can be defined without reference to y (see, e.g., [KY23]). However, we use the definition in the text accompanying this footnote to make the relationship between the SOS_{2t} and the block diagonal hierarchy discussed below more apparent.

Block-diagonal hierarchy and FK pseudomoments References [GLV09] and [Gvo08] introduced the block-diagonal hierarchy of SDPs, denoted by L^t , which are less computationally expensive than the SOS SDPs. These references also initiated the investigation of the L^t relaxations of independent sets of graphs, including the Paley graphs.

As noted previously, analyzing the clique number instead of the independence number makes the connection between relaxations and localizations more apparent (specifically, under the FK pseudomoment assumption, principal submatrices of the adjacency matrices of localizations emerge in Appendix E in the optimization constraints). Therefore, we define the L^t optimization problem with respect to the complement graph \bar{G} , which constitutes a relaxation of the clique number.

Let us first define a submatrix $M(T; y)$ of the moment matrix $M_t(y)$, defined above: for a subset $T \subseteq V$ of cardinality $t - 1$ and vector $y \in \mathbb{R}^{\mathcal{P}_{t+1}}$ where the power set \mathcal{P}_{t+1} is defined previously, let $M(T; y) \in \mathbb{R}^{(n+1)^{\mathcal{P}_{t-1}} \times (n+1)^{\mathcal{P}_{t-1}}}$ denote the principal submatrix of the moment matrix $M_t(y)$, whose rows and columns are indexed by

$$A(T) := \bigcup_{S \subseteq T} A_S, \text{ where } A_S := \{S\} \cup \{S \cup \{i\} \mid i \in V\}.$$

Here, we treat $A(T)$ as a multiset, and therefore we keep possible repeated occurrences of the same elements, e.g., S and $S \cup \{i\}$ if $i \in S$ in the indexing. Furthermore, for a subset S of T , let $A_S(y) \in \mathbb{R}^{(n+1) \times (n+1)}$ denote the principal submatrix of $M(T; y)$ indexed by the set A_S with entries given by:

$$A_S(y)_{\emptyset, \emptyset} = y_S, \quad A_S(y)_{\emptyset, i} = y_{S \cup \{i\}}, \quad A_S(y)_{i, j} = y_{S \cup \{i, j\}} \quad (i, j \in V, \text{ where } |V| = n).$$

By Lemma 2.2 in [Gvo08], $M(T; y)$ is PSD if and only if for all subsets S of T the matrix

$$A(S, T)(y) := \sum_{S' : S \subseteq S' \subseteq T} (-1)^{|S' \setminus S|} A_{S'}(y) \quad (1)$$

is PSD. These matrices arise as a result of block-diagonalization of $M(T; y)$ by zeta matrices of the \mathcal{P}_{t-1} lattice. The L^t relaxation of the clique number problem is given by

$$L^t(\bar{G}) := \left\{ \begin{array}{l} \max \sum_{i \in V} y_{\{i\}} \\ \text{s.t. } y \in \mathbb{R}^{\mathcal{P}_{t+1}}, y_{\emptyset} = 1 \\ y_{\{i, j\}} = 0 \quad \forall \{i, j\} \notin E \\ A(S, T)(y) \succeq 0 \text{ for all } S \subseteq T \text{ and } T \in \mathcal{P}_{=t-1} \end{array} \right\} \quad \begin{array}{l} (2a) \\ (2b) \\ (2c) \\ (2d) \end{array}$$

where the set of edges E refers to the edges of the original graph G .

According to Lemma 3.1 in [GLV09], constraints $y_{\{i, j\}} = 0, \forall \{i, j\} \notin E$ imply that $y_S = 0$ for any subset $S \subseteq V$ with $|S| \leq t + 1$ containing nonedge in G , and therefore have $(A_{S'})_{i, j} = 0$ if $S' \cup \{i, j\} \notin \mathcal{K}(G)$. This confirms that the following Feige-Krauthgamer (FK) pseudomoment assumption satisfies the condition that all optimization variables indexed by non-cliques are identically 0.

Definition 2.1. *Given a graph $G = (V, E)$, $y \in \mathbb{R}^{\mathcal{P}_{t+1}}$ satisfies the FK pseudomoment assumption if there exists a sequence $1 = \alpha_0, \alpha_1, \alpha_2, \dots, \alpha_t, \alpha_{t+1} \in \mathbb{R}$ such that:*

$$y_K = \begin{cases} \alpha_{|K|}, & \text{if } K \in \mathcal{P}_{t+1} \text{ is a clique in } G \\ 0, & \text{otherwise.} \end{cases}$$

For $t = 1$, the $SOS_2(G)$ and $LS_0(G)$ constraint matrix $M_1(y)$ matches the L^1 constraint matrix $M(\emptyset, y)$, and therefore all three relaxations coincide: $L^1(\bar{G}) = SOS_2(G) = LS_1(G)$. When $t \geq 2$, for each $T \subset V$ of

cardinality $t - 1$, $M(\emptyset, y)$ is a principal submatrix of $M_t(y)$. If a moment matrix $M_t(y)$ is PSD, then all of its principal submatrices, such as $M(T; y)$, are also PSD. Therefore, L^t is a relaxation of SOS_{2t} , and the optimal $L^t(\overline{G})$ value bounds from above the optimal $SOS_{2t}(G)$ value. In the context of the Paley graph clique number $\omega(G_p)$, this relationship implies that the above-mentioned $\Omega(p^{1/3})$ lower bound on $SOS_4(G_p)$ in [KY23] also applies to $L^2(\overline{G}_p)$. Finally, the block-diagonal hierarchy is stronger than the Lovász-Schrijver hierarchy (see also Remark 3.4).

Remark 2.1. *As noted in [GLV09], the feasible region of $L^t(G)$ is contained in the feasible region of Lovász-Schrijver relaxation N_+^{t-1} for all $t \geq 1$. Therefore, any lower bound on $L^t(G)$ also lower bounds on $LS_{t-1}(G)$.*

Recent experiments in [KM23] numerically showed that $L^2(\overline{G}_p)$ grows as approximately $O(p^{0.456})$ for $p < 1000$. Since the exponent in this scaling estimate is fairly close to $1/2$ and the range of values of p is relatively small, these experiments does not make it clear, even empirically, whether L^2 breaks the \sqrt{p} barrier.

Localizations and relaxation-localization tradeoff Localization is another technique used to strengthen convex relaxations [Pas13, MMP19] and, more recently, spectral bounds on the clique number of the Paley graphs [Kun24]. We shall use the following definition compatible with the clique number problem.

Definition 2.2. *Given a set of vertices $X \subset V(G)$, the localization G_X of degree $|X|$ is a subgraph of G induced on the vertices adjacent to all vertices of X (excluding the vertices in X).*

The clique numbers of a graph and its localization have following basic relationship.

Proposition 2.1. *For any $a \leq \omega(G)$,*

$$\omega(G) = a + \max_{K \in \mathcal{K}_a(G)} \omega(G_K). \quad (3)$$

If a function $f(G_K)$ bounds $\omega(G_K)$ from above, this leads to the following upper bound:

$$\omega(G) \leq a + \max_{K \in \mathcal{K}_a(G)} f(G_K).$$

In the context of the Paley graph clique number, when $a = 1$, it is sufficient to consider $K = \{0\}$ for purposes of this maximization since G_p is vertex transitive. Reference [Pas13] observed that $G_{p, \{0\}}$ is a circulant graph, and therefore $\vartheta(G_{p, \{0\}})$ reduces to a linear program. This approach facilitated the computation of the value of this relaxation for up to $p < 20000$ and led to the observation that this value is around $\sqrt{(p-1)/2}$, which matches the leading order term of the subsequently established $HP(G_p)$ upper bound. Similarly, reference [MMP19] computed $\vartheta(G_{p, \{0\}})$, strengthened by Schrijver's entrywise non-negativity condition [Sch79], numerically for $p < 3000$ and observed that the optimal values of this problem usually coincided, and sometimes improve upon, the $HP(G_p)$ upper bound.

Reference [Kun24] proposed a program towards improving the upper bound on $\omega(G_p)$ by combining localization with spectral methods. One of the main conjectures (Conjecture 1.9 in that reference) is that minimum eigenvalue of the adjacency matrix of each Paley graph localization converges to the left edge of support of the the Kesten-MacKay measure (KM) as $p \rightarrow \infty$. We restate that conjecture in terms of subgraphs induced on a set of vertices adjacent to a clique of a size a (rather than the equivalent original formulation involving subgraphs induced on a set of vertices nonadjacent to an independent set):

Conjecture 2.1. *For the adjacency matrix $A_{G_{p,K}}$ of $G_{p,K}$,*

$$\liminf_{p \rightarrow \infty} \min_{K \in \mathcal{K}_a} \frac{2^{a+1}}{\sqrt{p}} \lambda_{\min}(A_{G_{p,K}}) = -2\sqrt{2^a - 1}.$$

Assuming this conjecture holds, reference [Kun24] proved that

$$\omega(G_p) \leq \frac{\sqrt{2^a - 1}}{2^{a-1}} \sqrt{p} + o(\sqrt{p}). \quad (4)$$

This reference also conjectured that higher degree of localization can be ‘traded’ for weaker convex relaxations while obtaining comparable bounds on the clique number (*relaxation-localization tradeoff*). Based on numerical evidence, this reference also conjectured that $\vartheta(G_{p,\{0,1\}})$ of Paley graph degree 2 localization leads to $(1/\sqrt{2} - \varepsilon)\sqrt{p}$ upper bound, improving on the upper bound of Hanson and Petridis.

We will use the following proposition to estimate the size of Paley graph localizations.

Proposition 2.2. *For any clique K of G_p of size a ,*

$$\left| |V(G_{p,K})| - \frac{p}{2^a} \right| \leq (a-1)\sqrt{p} + \frac{a}{2} \quad (5)$$

and

$$\left| \deg_v(G_{p,K}) - \frac{p}{2^{a+1}} \right| \leq a\sqrt{p} + \frac{a+1}{2}, \quad \forall v \in V(G_{p,K}). \quad (6)$$

Equation (5) is a restatement of Proposition 4.3 in [Kun24], adjusted for the fact that our localization $G_{p,K}$ is induced on vertices of G_p adjacent to a clique K rather than an equivalent localization induced on vertices not adjacent to an independent set. Equation (6) follows from the fact that, for any $x \in V(G_{p,K})$ with $K \in \mathcal{H}_a$, we have $\{x\} \cup K \in \mathcal{H}_{a+1}$, and $\deg_x(G_{p,K}) = |V(G_{p,K \cup \{x\}})|$ satisfies the estimate (5) with $|K \cup \{x\}| = a+1$.

3 Main results

Our main lower bound is based on two preliminary results: first, we simplify each PSD constraint (2d) of the L^t program. This result generalizes the previous simplifications of L^2 and L^3 programs, which made it possible to use matrices of size smaller than $(p+1) \times (p+1)$ in the optimization constraints (see dimensions of the constraints in Section 4 in [GLV09], see also Section IV in [KM23] for additional details about the L^2 constraint simplifications). Second, we set forth further simplified constraints which define a feasible set that satisfies (2d); a point in that set leads to our main lower bound. These simplifications are not specific to the Paley graph clique number relaxation or the FK pseudomoments. As such, our simplifications could be of interest in other contexts where the block-diagonal hierarchy may be used.

Simplification of the block-diagonal constraints We can remove the rows and columns of each $A(S, T)(y)$ corresponding to the vertices in T , as well as to each vertex $i \in V(G) \setminus T$ such that $S \cup \{i\} \notin \mathcal{H}(G)$. Let $\tilde{A}(S, T)(y)$ denote the submatrix of $A(S, T)(y)$ after removing the rows and columns corresponding to all such vertices. Similarly, we let $\tilde{A}_{S'}(y)$ denote the submatrix of $A_{S'}(y)$ in (1) with the rows and columns corresponding to the above-mentioned vertices removed:

$$\tilde{A}_{S'}(y)_{\emptyset, \emptyset} = y_S, \quad \tilde{A}_{S'}(y)_{\emptyset, i} = y_{S' \cup \{i\}}, \quad \tilde{A}_{S'}(y)_{i, j} = y_{S' \cup \{i, j\}}$$

where the rows and columns of $\tilde{A}_{S'}$ are indexed by vertices $i \in V \setminus T$, such that $S' \cup \{i\} \in \mathcal{H}(G)$.

Lemma 3.1. *For any undirected graph G , the constraint (2d) is equivalent to*

$$\tilde{A}(S, T)(y) \succeq 0 \text{ for all } S \subseteq T \text{ where } T \in \mathcal{P}_{=t-1} \text{ and } S \in \mathcal{H}(G) \quad (7)$$

where

$$\tilde{A}(S, T)(y) := \sum_{\substack{S': S \subseteq S' \subseteq T \\ S' \in \mathcal{H}(G)}} (-1)^{|S' \setminus S|} \tilde{A}_{S'}(y). \quad (8)$$

Additional simplifications for lower bound purposes When $t \geq 3$, the following lemma shows that further simplified constraints define a feasible region of the original block-diagonal program.

Lemma 3.2. *For any undirected graph G , the constraint (7) is satisfied if*

$$\hat{A}(S, T)(y) \succeq 0 \text{ for all } S \subseteq T \text{ such that } S \in \mathcal{K}(G) \text{ and for all } T \in \mathcal{P}_{=t-1}, \quad (9)$$

where

$$\hat{A}(S, T)(y) := \begin{cases} \tilde{A}_S(y) - \sum_{\substack{k \in T \setminus S \\ S \cup \{k\} \in \mathcal{K}(G)}} \tilde{A}_{S \cup \{k\}}(y) & \text{if } S \text{ is a proper subset } S \subsetneq T, \\ \tilde{A}_T(y) & \text{if } S = T. \end{cases} \quad (10)$$

FK pseudomoments For $m = |S|$, and any $i, j \in \{\emptyset, V(G) \setminus T\}$ and $k \in T \setminus S$ we have

$$|S \cup \{k, i\}| = m + 1 \quad \text{and} \quad |S \cup \{k, i, j\}| = \begin{cases} m + 3 & \text{if } i \neq j \\ m + 2 & \text{if } i = j. \end{cases}$$

Hence, according to the FK pseudomoment assumption, we denote by $\hat{A}(S, T)(\alpha)$, $\tilde{A}_S(\alpha)$, $\tilde{A}_{S \cup \{k\}}(\alpha)$ the matrices $\hat{A}(S, T)(y)$ and $\tilde{A}_S(y)$, $\tilde{A}_{S \cup \{k\}}(y)$ with $y_S = \alpha_m$, $y_{S \cup \{k\}} = \alpha_{m+1}$, $y_{S \cup \{k, i\}} = \alpha_{m+2}$ if $S \cup \{k, i\} \in \mathcal{K}(G)$ and 0 otherwise, and similarly $y_{S \cup \{k, i, j\}} = \alpha_{m+3}$ if $S \cup \{k, i, j\} \in \mathcal{K}(G)$ and 0 otherwise. Since $S \cup \{k\} \subseteq T$, the set of indices i, j does not include any elements of $S \cup \{k\}$. Accordingly,

$$\tilde{A}_S(\alpha) = \left(\begin{array}{c|c} \alpha_m & \alpha_{m+1} \mathbb{1} \\ \hline \alpha_{m+1} \mathbb{1}^\top & \alpha_{m+1} I + \alpha_{m+2} M_S \end{array} \right), \text{ and } \tilde{A}_{S \cup \{k\}}(\alpha) = \left(\begin{array}{c|c} \alpha_{m+1} & \alpha_{m+2} v_{S \cup \{k\}} \\ \hline \alpha_{m+2} v_{S \cup \{k\}}^\top & \alpha_{m+2} \text{diag}(v_{S \cup \{k\}}) \\ & + \alpha_{m+3} M_{S \cup \{k\}} \end{array} \right)$$

where we denote the vector of all ones by $\mathbb{1}$, $(v_{S \cup \{k\}})_i := \mathbb{1}_{S \cup \{k, i\}}$ for and the indicator function of a clique by $\mathbb{1}_S$, $(M_S)_{i, j} := \mathbb{1}_{S \cup \{i, j\}}$ if $i \neq j$ and 0 if $i = j$ for any $i, j \in V(G) \setminus T$, and $M_{S \cup \{k\}}$ is defined similarly. The definition $\tilde{A}_S(\alpha)$ and M_S can be extended to $\tilde{A}_T(\alpha)$ and M_T accordingly. Notice that $\tilde{A}_S(\alpha)$ and $\tilde{A}_{S \cup \{k\}}(\alpha)$ have the same dimension of $|V(G) \setminus T| + 1 = |V(G)| - t + 2$. In particular, the length (denoted n) of the $\{0, 1\}$ -vector $v_{S \cup \{k\}}$ is given by

$$n = |V(G)| - t + 1. \quad (11)$$

In other words, M_S and $M_{S \cup \{k\}}$ are the principal submatrices constructed by removing the rows and columns corresponding to \emptyset from $\tilde{A}_S(\alpha)$ and $\tilde{A}_{S \cup \{k\}}(\alpha)$, respectively. Note also that M_S and $M_{S \cup \{k\}}$ are principal submatrices of the $\{0, 1\}$ adjacency matrices A_G of G and $A_{G_{S \cup \{k\}}}$ of degree 1 localization of G respectively (the latter matrix is padded with rows and columns of all zeros in the positions of each i such that $S \cup \{k, i\} \notin \mathcal{K}(G)$). This observation facilitates our subsequent analysis of the FK pseudomoments using Schur complements, and also makes transparent the connection between the constraints in the block diagonal program and adjacency matrices of the graph and its localizations.

Lower bounds on the block-diagonal relaxations of the Paley graph clique problem Analysis of the FK pseudomoments now leads to our main result: the block-diagonal relaxation of the clique number of a localization of the Paley graph of any constant degree does not break the \sqrt{p} barrier, resolving the corresponding open question in Table 1 in [Kun24], which was also raised by the numerical results in [Gvo08, GLV09, KM23].

Theorem 3.3. *For any level of hierarchy $t \geq 1$, the value $L^t(\overline{G}_p)$ of the block-diagonal relaxation for the clique number of Paley graph G_p with $p \equiv 1 \pmod{4}$ satisfies*

$$L^t(\overline{G}_p) \geq \frac{\sqrt{p}}{2^{t-1}} + O\left(\frac{1}{2^t}\right). \quad (12)$$

Moreover, for any $K \in \mathcal{K}_a(G_p)$ clique of size a of G_p , the value $L^t(\overline{G}_{p,K})$ of this relaxation for the clique number of the localization $G_{p,K}$ satisfies

$$L^t(\overline{G}_{p,K}) \geq \frac{\sqrt{p}}{2^{a+t-1}} + O\left(\frac{a}{2^t}\right). \quad (13)$$

Remark 3.4. *By Remark 2.1, the lower bounds (12) and (13) apply respectively to the values of $LS_{t-1}(G_p)$ and $LS_{t-1}(G_{p,K})$ of the Lovász-Shrijver hierarchy.*

Accordingly, any fixed level of the Lovász-Shrijver hierarchy does not break the \sqrt{p} barrier for the Paley graph clique number. Since $L^1 = SOS_2 = \vartheta$, Theorem 3.3 shows that SOS_2 does not break the \sqrt{p} barrier for any constant degree of localization of G_p . For $t = 1, a = 0$, the classical result $\vartheta(G_p) = \sqrt{p}$ demonstrates the optimality of our lower bound. Finally, since the lower bound is a function of $a + t$, it is consistent with the relaxation-localization trade-off conjectured in [Kun24].

Numerical experiments Let $L_{FK}^t(\overline{G})$ denote the variant of (2) where the optimization variable y is restricted according to the FK pseudomoment assumption. We replicated the $L^3(G_p)$ computations reported in [GLV09, Gvo08] using Matlab/CVX for primes $p \leq 809$ and extended them for all $p < 1000$.²Figure 1 plots the $L^2(G_p)$ and $L^3(G_p)$ values for $p \leq 809$ determined in [GLV09, Gvo08], the $L^2(G_p)$ values for $809 < p < 1000$ reported in [KM23], $L^3(G_p)$ values for $809 < p < 1000$ computed in this work, along with the $L_{FK}^2(G_p)$ and $L_{FK}^3(G_p)$ values, relative to the corresponding lower bounds in Theorem 3.3. This figure also includes the values of $\omega(G_p)$ obtained from [She23] and the Hanson, Petridis upper bound on $\omega(G_p)$ established in [HP21].

4 Conclusion and future directions

We have established that the block-diagonal L^t relaxations, and therefore the Lovász-Schrijver relaxations, of fixed level of hierarchy do not break the \sqrt{p} barrier with respect to the clique number of the Paley graphs and their localizations. Our results, however, leave open the possibility that L^1/SOS_2 , or a block-diagonal relaxation of some higher constant degree, may break the \sqrt{p} bottleneck if the degree of localization a is a slowly growing function of p . It might also be possible to improve the constant prefactor in our lower bounds, especially if Conjecture 2.1 holds. We leave these interesting questions to further work.

Our results also leave open the possibility that the block-diagonal relaxations may improve the constant prefactor of the Hanson-Petridis upper bound. In particular, since the adjacency matrices A_{G_p} and $A_{G_{p(0)}}$, as well as the matrices of the indicators of orbits of triangles of the form $\{0, \alpha, \beta\}$ in G_p are circulant, Fourier-based methods may facilitate the analysis of $L^2(G_p)$ upper bounds; a possible next step in this direction would be to consider the corresponding dual programs.

Our broad contribution is a methodological advance: we make progress towards extending methods available to analyze convex relaxations of combinatorial optimization problems to the block-diagonal relaxations, an SDP hierarchy that remains relatively unexplored. Accordingly, we hope that block-diagonal relaxations will lead to new results in the context of other combinatorial problems/problems over graphs.

²The corresponding code is available on the last author's website.

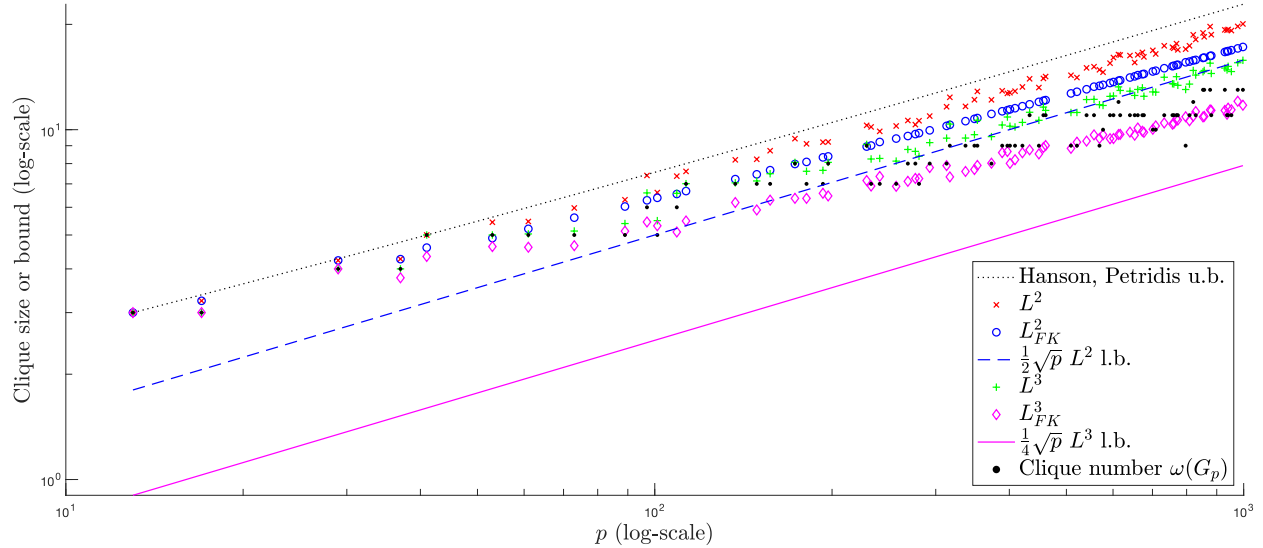


Figure 1: The $L^2(G_p)$ and $L^3(G_p)$ values for $p \leq 809$ computed in [GLV09, Gvo08], $L^2(G_p)$ values for $809 < p < 1000$ computed in [KM23], $L^3(G_p)$ values for $809 < p < 1000$ computed in this work, along with the $L^2_{FK}(G_p)$ and $L^3_{FK}(G_p)$ values, are plotted relative to the corresponding lower bounds in Theorem 3.3. The values of $\omega(G_p)$ were obtained from [She23] and the Hanson, Petridis upper bound on $\omega(G_p)$ is $(\sqrt{2p-1}+1)/2$ established in [HP21].

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A Proof of Lemma 3.1

Consider any vertex $x \in S$. Then for all S' satisfying

$$S \subseteq S' \subseteq T, \quad (14)$$

and for all $i \in V$, we have

$$A_{S'}(y)_{i,x} = y_{S' \cup \{i,x\}} = y_{S' \cup \{i\}} = A_{S'}(y)_{\emptyset,i}.$$

This implies that each row and column of $A_{S'}$ corresponding to $S' \cup \{i,x\}$ is the same as the one corresponding to $S' \cup \{i\}$. Therefore, the rows and columns of $A(S,T)(y)$ corresponding to x are the same as the rows corresponding to \emptyset . The duplicated rows and columns $A(S,T)(y)_{x,:}$ and $A(S,T)(y)_{:,x}$ can be removed for purposes of the PSD constraint according to Lemma D.1.

Now consider any $x \in T$, such that $x \notin S$. We also consider each pair of S' satisfying (14) containing x , and $\tilde{S} = S' \setminus x$. Given any such pair, since $x \notin S$, \tilde{S} also satisfies (14). Also $(-1)^{|S' \setminus S|}$ and $(-1)^{|\tilde{S} \setminus S|}$ have the opposite signs. For all $i \in V$ and $i = \emptyset$, we have

$$A_{\tilde{S}}(y)_{i,x} = y_{\tilde{S} \cup \{i,x\}} = y_{S' \cup \{i,x\}} = A_{S'}(y)_{i,x}.$$

Since this result holds for every pair of $A_{\tilde{S}}$ and $A_{S'}$, the resulting pairwise cancellations in (1) lead $A(S,T)(y)_{x,:}$ and $A(S,T)(y)_{:,x}$ to be equal to zero. Therefore these rows and columns can be removed for purposes of the PSD constraint. This result, and the result in the previous paragraph, lead to the desired simplification of $A(S,T)(y)$.

As noted previously, according to Lemma 3.1 in [GLV09], constraints $y_{\{i,j\}} = 0, \forall \{i,j\} \notin E$ imply that $y_S = 0$ for any subset $S \subseteq V$ with $|S| \leq t+1$ containing nonedge in G . Therefore, $(A_{S'})_{i,j} = 0$ for all $j \in V$ if $S' \cup \{i\} \notin \mathcal{K}(G)$. This implies that if $S \cup \{i\} \notin \mathcal{K}(G)$, then the i -th row and column in $A(S,T)(y)$ contain zero entries only, and can be removed for purposes of the corresponding PSD constraints. Also $(A_{S'})_{i,j} = 0$ if $S' \cup \{i,j\} \notin \mathcal{K}(G)$. Accordingly if $S' \notin \mathcal{K}(G)$, then the corresponding $A_{S'}$ will be identically zero. Therefore, in (8) we can sum only over those subsets S' of vertices that are cliques. Similarly, for purposes of the constraint (2d) it is sufficient to consider only $A(S,T)(y)$ where $S \in \mathcal{K}(G)$.

B Proof of Lemma 3.2

To lighten the notation, in this proof, we omit the tilde \sim accent, as well as the dependence of $\tilde{A}(S,T)(y)$ and $\tilde{A}_S(y)$ on y . To simplify the PSD constraints further, we need to split the sums over the subsets of T . For $i \leq T - |n|$, let us denote the partial sums of $A(S,T)$ by

$$E_i(S,T) := \sum_{\substack{S' \text{ s.t.} \\ |S'| = |S| + i \\ S \subseteq S' \subseteq T}} (-1)^i A_{S'} \quad (15)$$

Note that

$$A(S,T) = \sum_{i=0}^{|T|-n} E_i(S,T) \quad (16)$$

Lemma B.1. For $S \subseteq T$, $n = |S|$, and pair of natural numbers m and i such that $n + m + i \leq |T|$, we have

$$\sum_{\substack{B \subseteq T \setminus S \\ \text{s.t. } |B|=m}} E_i(S \cup B, T) = (-1)^m \binom{m+i}{m} E_{m+i}(S, T) \quad (17)$$

Proof. From the definition of E_m in (15), (17) can be written as:

$$\sum_{\substack{B \subseteq T \setminus S \\ \text{s.t. } |B|=m}} \sum_{\substack{S' \text{ s.t.} \\ |S'|=n+m+i, \\ S \cup B \subseteq S' \subseteq T}} A_{S'} = \binom{m+i}{m} \sum_{\substack{S' \text{ s.t.} \\ |S'|=n+m+i, \\ S \subseteq S' \subseteq T}} A_{S'}$$

after canceling $(-1)^i$ on both sides. Since $S \cup B \subseteq S', B \subseteq S' \setminus S$. Given $|S'| = n + m + i$ and $|S| = n$, we have $|S' \setminus S| = (n + m + i) - n = m + i$, so the number of m -element subsets B of $S' \setminus S$ is $\binom{m+i}{m}$, i.e., for each such $S', A_{S'}$ appears $\binom{m+i}{m}$ times on the left hand side. Therefore,

$$\sum_{\substack{B \subseteq T \setminus S \\ \text{s.t. } |B|=m}} \sum_{\substack{S' \text{ s.t.} \\ |S'|=n+m+i, \\ S \cup B \subseteq S' \subseteq T}} A_{S'} = \sum_{\substack{S' \text{ s.t.} \\ |S'|=n+m+i, \\ S \subseteq S' \subseteq T}} \left(\sum_{\substack{B \subseteq T \setminus S \\ \text{s.t. } |B|=m}} 1 \right) A_{S'} = \sum_{\substack{S' \text{ s.t.} \\ |S'|=n+m+i, \\ S \subseteq S' \subseteq T}} \binom{m+i}{m} A_{S'} = \binom{m+i}{m} \sum_{\substack{S' \text{ s.t.} \\ |S'|=n+m+i, \\ S \subseteq S' \subseteq T}} A_{S'}.$$

This confirms that (17) indeed holds. \square

We will use two nested inductions to prove our main result. We first induct on decreasing $n = |S|$ for all $S \subseteq T$ (*Outer Induction*). We assume that the lemma holds for all $S \subseteq T$ such that

$$|S| \geq n + 1 \quad (18)$$

(*Outer Hypothesis*). This induction is initialized when $n = |T|$ and $n = |T| - 1$ by definition of $A(S, T)$ (*Outer Base Case*). Then we show that the lemma holds for all $S \subseteq T$ satisfying $|S| = n$ (*Outer Step*) as follows. By equation (1), for all $n \leq |T| - 2$,

$$A(S, T) = A_S - \sum_{k \in T \setminus S} A_{S \cup \{k\}} + F(S, T),$$

where

$$F(S, T) := \sum_{i=0}^{|T|-n-2} E_{i+2}(S, T). \quad (19)$$

For $j \leq |T| - n$, let us denote

$$F_j(S, T) := \sum_{\substack{B \subseteq T \setminus S \\ 2 \leq |B| < j}} \beta_B^j A(S \cup B, T) + \sum_{\substack{B \subseteq T \setminus S \\ |B|=j}} \left(\beta_B^j A(S \cup B, T) - \sum_{r \in T \setminus B} \sum_{i=1}^{|T|-n-j-1} \alpha_i^j E_i(S \cup B \cup \{r\}, T) \right) \quad (20)$$

We will induct by increasing j from 3 to $|T| - n$ (*Inner Induction*). The hypothesis of the Inner Induction is that (20) holds for j where $F_j(S, T) = F(S, T)$ given by (19) and all $\beta_B^j \geq 0$ and $\frac{1}{i} \alpha_i^j$ is a monotone nonnegative decreasing function of i (*Inner Hypothesis*). This induction will show that

$$F(S, T) = F_{|T|-n}(S, T) = \sum_{\substack{B \subseteq T \setminus S \\ 2 \leq |B| \leq |T|-n}} \beta_B^{|T|-n} A(S \cup B, T) \quad (21)$$

Therefore, by the Outer Hypothesis $F(S, T) \geq 0$, and the Outer Step is established. In the following sections we initialize the Inner Induction (*Inner Base Case*) and prove the inductive step (*Inner Step*).

B.1 Inner Base Case

By Lemma B.1, setting $\gamma_i := \binom{i+2}{2}$, we have

$$\begin{aligned}
F(S, T) &= \sum_{i=0}^{|T|-n-2} \frac{1}{\gamma_i} \sum_{\substack{\{k, m\} \text{ s.t.} \\ k, m \in T \setminus S}} E_i(S \cup \{k, m\}, T) \\
&= \sum_{\substack{\{k, m\} \text{ s.t.} \\ k, m \in T \setminus S}} \left(\sum_{i=0}^{|T|-n-2} E_i(S \cup \{k, m\}, T) + \sum_{i=1}^{|T|-n-2} \left(\frac{1}{\gamma_i} - 1 \right) E_i(S \cup \{k, m\}, T) \right) \\
&= \sum_{\substack{\{k, m\} \text{ s.t.} \\ k, m \in T \setminus S}} \left(A(S \cup \{k, m\}, T) + \sum_{i=1}^{|T|-n-2} \left(\frac{1}{\gamma_i} - 1 \right) E_i(S \cup \{k, m\}, T) \right)
\end{aligned}$$

Since $\gamma_i \geq 3$ for all $i \geq 1$, then $\beta_i := 1 - \frac{1}{\gamma_i} \geq \frac{2}{3}$. Then, the inner sum above can be rearranged as

$$\begin{aligned}
&\sum_{i=1}^{|T|-n-2} \left(\frac{1}{\gamma_i} - 1 \right) E_i(S \cup \{k, m\}, T) \\
&= \left(1 - \frac{1}{\gamma_1} \right) \sum_{r \in T \setminus \{S \cup \{k, m\}\}} \sum_{i=1}^{|T|-n-2} E_{i-1}(S \cup \{k, m, r\}, T) \\
&\quad - \left(1 - \frac{1}{\gamma_1} \right) \sum_{r \in T \setminus \{S \cup \{k, m\}\}} \sum_{i=2}^{|T|-n-2} E_{i-1}(S \cup \{k, m, r\}, T) \\
&\quad + \sum_{i=2}^{|T|-n-2} \left(\frac{1}{\gamma_i} - 1 \right) E_i(S \cup \{k, m\}, T) \\
&= \left(1 - \frac{1}{\gamma_1} \right) \sum_{r \in T \setminus \{S \cup \{k, m\}\}} \sum_{i=0}^{|T|-n-3} E_i(S \cup \{k, m, r\}, T) \\
&\quad - \left(1 - \frac{1}{\gamma_1} \right) \sum_{r \in T \setminus \{S \cup \{k, m\}\}} \sum_{i=1}^{|T|-n-3} E_i(S \cup \{k, m, r\}, T) \\
&\quad + \sum_{r \in T \setminus \{S \cup \{k, m\}\}} \sum_{i=2}^{|T|-n-2} \frac{1}{i} \left(1 - \frac{1}{\gamma_i} \right) E_{i-1}(S \cup \{k, m, r\}, T)
\end{aligned}$$

where we used Lemma B.1 again in the last equality. Rearranging the preceding expression further, we have

$$\begin{aligned}
&\left(1 - \frac{1}{\gamma_1} \right) \sum_{r \in T \setminus \{S \cup \{k, m\}\}} A(S \cup \{k, m, r\}, T) \\
&+ \sum_{r \in T \setminus \{S \cup \{k, m\}\}} \sum_{i=1}^{|T|-n-3} \left(\frac{1}{i+1} \left(1 - \frac{1}{\gamma_{i+1}} \right) - \left(1 - \frac{1}{\gamma_i} \right) \right) E_i(S \cup \{k, m, r\}, T).
\end{aligned}$$

Since for all $i \geq 1$,

$$\frac{1}{i+1} \left(1 - \frac{1}{\gamma_{i+1}} \right) = \frac{1}{i+1} \left(1 - \frac{2}{(i+3)(i+2)} \right)$$

is a bounded from above by .42, we can define $\alpha_i \geq 0$ by

$$-\alpha_i^2 := \frac{1}{i+1} \left(1 - \frac{1}{\gamma_{i+1}}\right) - \left(1 - \frac{1}{\gamma_1}\right) \leq 0.$$

Note that $\frac{\alpha_i^2}{i}$ is a monotone increasing positive function of i . Also we showed that $F(S, T)$ has the form of $F_2(S, T)$ in (20) satisfying the requirements of the Inner Hypothesis. Therefore, we have established the Inner Base Case.

B.2 Inner Step

We now establish the Inner Step. We fix $r \in T \setminus B$ in (20) and let $B' = B \cup \{r\}$. By Lemma B.1,

$$-\sum_{i=1}^{|T|-n-j-1} \alpha_i^j E_i(S \cup B', T) = \sum_{k \in T \setminus B'} \sum_{i=1}^{|T|-n-j-1} \frac{1}{i} \alpha_i^j E_{i-1}(S \cup B' \cup \{k\}, T) \quad (22)$$

Next, for each $k \in T \setminus B'$,

$$\begin{aligned} \sum_{i=1}^{|T|-n-j-1} \frac{1}{i} \alpha_i^j E_{i-1}(S \cup B' \cup \{k\}, T) &= \alpha_1^j E_0(S \cup B' \cup \{k\}, T) + \sum_{i=2}^{|T|-n-j-1} \frac{1}{i} \alpha_i^j E_{i-1}(S \cup B' \cup \{k\}, T) \\ &= \alpha_1^j \sum_{i=0}^{|T|-n-j-2} E_i(S \cup B' \cup \{k\}, T) - \alpha_1^j \sum_{i=1}^{|T|-n-j-2} E_i(S \cup B' \cup \{k\}, T) + \sum_{i=2}^{|T|-n-j-1} \frac{1}{i} \alpha_i^j E_{i-1}(S \cup B' \cup \{k\}, T) \\ &= \alpha_1^j A(S \cup B' \cup \{k\}, T) + \sum_{i=1}^{|T|-n-j-2} \left(\frac{1}{i+1} \alpha_{i+1}^j - \alpha_1^j \right) E_i(S \cup B' \cup \{k\}, T) \end{aligned}$$

Accordingly, we have

$$-a_i^{j+1} := \frac{1}{i+1} \alpha_{i+1}^j - \alpha_1^j.$$

Since $-\alpha_{i+1}^j/(i+1)$ is an increasing function of i , we have

$$\frac{1}{i+1} \alpha_{i+1}^j - \alpha_1^j \leq 0 \quad (23)$$

Based on this fact, $\frac{1}{i} \alpha_i^{j+1}$ is decreasing

$$\frac{1}{i+1} \alpha_{i+1}^{j+1} - \frac{1}{i} \alpha_i^{j+1} = -\frac{1}{(i+1)(i+2)} \alpha_{i+2}^j + \frac{1}{i+1} \alpha_1^j + \frac{1}{i(i+1)} \alpha_{i+1}^j - \frac{1}{i} \alpha_1^j \leq 0 \quad (24)$$

This completes the proof of Lemma 3.2.

C Examples illustrating Lemma 3.2

The following two examples illustrate (21), i.e., that the “error” terms $F(S, T)$ for $n \leq T - 2$ and $S = \{w\}$ can be expressed as a linear combination of $A(S, T)$ for $|S| \geq 2$

Example C.1. If $|T| = 3$, it is sufficient to consider $S = \emptyset$ and $\{w\}$. In the first case,

$$A(\emptyset, T) = A_\emptyset - \sum_{k \in T} A_{\{k\}} + F(\emptyset, T).$$

where

$$\begin{aligned} F(\emptyset, T) &= E_2(\emptyset, T) + E_3(\emptyset, T) = \left(\sum_{\{k,m\} \subset T} A_{\{k,m\}} \right) - A_T \\ &= \left(\sum_{\{k,m\} \subset T} (A_{\{k,m\}} - A_T) \right) + 2A_T = \left(\sum_{\{k,m\} \subset T} A(\{k,m\}, T) \right) + 2A(T, T) \end{aligned}$$

where we used the fact that there are 3 ways of choosing two elements k, m from T . In the second case,

$$A(\{w\}, T) = A_{\{w\}} - \sum_{k \in T \setminus \{w\}} A_{\{k,w\}} + F(\{w\}, T)$$

where

$$F(\{w\}, T) = E_2(\{w\}, T) = A_T$$

Example C.2. We next consider $|T| = 4$:

$$A(\emptyset, T) = A_\emptyset - \sum_{k \in T} A_{\{k\}} + F(\emptyset, T)$$

where

$$F(\emptyset, T) := E_2(\emptyset, T) + E_3(\emptyset, T) + E_4(\emptyset, T) = \left(\sum_{\{k,m\} \subset T} A_{\{k,m\}} \right) - \left(\sum_{\{m,k,n\} \subset T} A_{\{m,k,n\}} \right) + A_T$$

Since there are 3 possible ways to order n relative to fixed m and k , and that there are 6 ways to choose k, m from T , expression defining $E(\emptyset, T)$ can be re-arranged as:

$$\begin{aligned} &\left(\sum_{k \in T} \sum_{\substack{m < k \\ m \in T}} A_{\{k,m\}} \right) - \left(\sum_{k \in T} \sum_{\substack{m < k \\ m \in T}} \left(\sum_{\substack{m < k < n \\ n \in T}} A_{\{k,m,n\}} + \sum_{\substack{n < m < k \\ n \in T}} A_{\{k,m,n\}} + \sum_{\substack{m < n < k \\ n \in T}} A_{\{k,m,n\}} \right) \right) + 2 \left(\sum_{n \in T} A_{T \setminus n} \right) + A_T \\ &= \left(\sum_{k \in T} \sum_{\substack{m < k \\ m \in T}} \left(A_{\{k,m\}} - \sum_{\substack{n \neq m,k \\ n \in T}} A_{\{k,m,n\}} + A_T \right) \right) + 2 \left(\sum_{n \in T} A_{T \setminus n} \right) - 5A_T \\ &= \left(\sum_{k \in T} \sum_{\substack{m < k \\ m \in T}} \left(A_{\{k,m\}} - \sum_{\substack{n \neq m,k \\ n \in T}} A_{\{k,m,n\}} + A_T \right) \right) + 2 \left(\sum_{n \in T} (A_{T \setminus n} - A_T) \right) + 3A_T \\ &= \left(\sum_{k \in T} \sum_{\substack{m < k \\ m \in T}} A(\{k,m\}, T) \right) + 2 \left(\sum_{n \in T} A(T \setminus n, T) \right) + 3A(T, T). \end{aligned}$$

The cases

$$A(\{w\}, T) = A_{\{w\}} - \sum_{k \in T \setminus \{w\}} A_{\{k,w\}} + F(\{w\}, T)$$

where

$$F(\{w\}, T) := E_2(\{w\}, T) + E_3(\{w\}, T) = \left(\sum_{\{m,k\} \subset T \setminus \{w\}} A_{\{k,m\}} \right) - A_{T \setminus \{w\}} \quad (25)$$

and

$$A(\{w, u\}, T) = A_{\{w,u\}} - \sum_{k \in T \setminus \{w,u\}} A_{\{k,w,u\}} + F(\{w, u\}, T)$$

where

$$F(\{w, u\}, T) := E_2(\{w, u\}, T) = A_{T \setminus \{w,u\}} \quad (26)$$

are handled by the previous example.

D Lemma D.1

Lemma D.1. *Given any $n \times n$ symmetric matrix M and some $\mathcal{J} \subsetneq [n]$, so that $M_{j\bullet} = M_{j\bullet} = M_{\bullet j} = M_{\bullet j}$ for any $j, j' \in \mathcal{J}$. Then $M \succeq 0$ if and only if $\tilde{M} \succeq 0$, where \tilde{M} is the $m \times m$ ($m = n + 1 - |\mathcal{J}|$) principal submatrix of M with $M_{j\bullet}$ and $M_{\bullet j}$ removed for all but one $j \in \mathcal{J}$.*

Proof. The “only if” direction is trivial as \tilde{M} is a principal submatrix of M . Suppose $\tilde{M} \succeq 0$, then it’s enough to consider the case of $|\mathcal{J}| = 2$ as it can be easily extended to general \mathcal{J} by an induction statement on its cardinality. Without loss of generality, it’s enough to consider $\mathcal{J} = \{1, 2\}$ as the spectrum of M is invariant under change of basis by permutation matrix.

Write

$$M = \begin{pmatrix} c & c & v^\top \\ c & c & v^\top \\ v & v & A \end{pmatrix} \quad \text{and} \quad \tilde{M} = \begin{pmatrix} c & v^\top \\ v & A \end{pmatrix} \succeq 0.$$

For any vector $x^\top = (x_1, x_2, \dots, x_n) = (x_1, x_2, y^\top) \in \mathbb{R}^n$, we see that $x^\top M x = c(x_1 + x_2)^2 + 2(x_1 + x_2)\langle v, y \rangle + y^\top A y$. Because $\tilde{M} \succeq 0$, then for any $(z, y^\top) \in \mathbb{R}^n$, $(z, y^\top)^\top \tilde{M} (z, y^\top) = cz^2 + 2z\langle v, y \rangle + y^\top A y \geq 0$, so we can simply take $z = x_1 + x_2$, so that $x^\top M x = (z, y^\top)^\top \tilde{M} (z, y^\top) \geq 0$, therefore, $M \succeq 0$. \square

E Proof of Theorem 3.3

Our overall approach is to look for a feasible point for (9) of the following form:

$$\alpha_i = c_i p^{-\frac{i}{2}} > 0 \quad (27)$$

and find the constant $c_i > 0$ for each $i > 0$ (with $c_0 = \alpha_0 = 1$ given by Definition 2.1). Then, we obtain our lower bound by lower bounding the objective function at that feasible point.

E.1 Schur complements

To simplify the notation, for any proper subset $S \subsetneq T$ where $T \subseteq V(G)$, we let

$$\bigwedge_S^T M_{S \cup \{k\}} := \sum_{\substack{k \in T \setminus S \\ S \cup \{k\} \in \mathcal{K}(G)}} M_{S \cup \{k\}}. \quad (28)$$

for a set of matrices $M_{S \cup \{k\}}$. Letting $m := |S|$, this sum has $s := |T| - m$ terms, corresponding to the number of vertices in $T \setminus S$, i.e. $s \in [1, \dots, |T|]$ and by construction $|T| = t - 1$. When the sets S and/or T are clear from the context, we may omit the subscript S and/or superscript T from \wedge . Also in this proof we omit the dependence of $\hat{A}(S, T)(\alpha)$ and $\tilde{A}_{S \cup \{k\}}(\alpha)$ on α . For $\hat{A}(S, T)$ defined in (10), we have

$$\hat{A}(S, T) = \tilde{A}_S - \wedge \tilde{A}_{S \cup \{k\}} = \wedge \left(\frac{1}{s} \tilde{A}_S - \tilde{A}_{S \cup \{k\}} \right) = \wedge A_k(S, T) \quad (29)$$

where

$$A_k(S, T) = \begin{pmatrix} \bar{\alpha}_m - \alpha_{m+1} & \bar{\alpha}_{m+1} \mathbb{1}^\top - \alpha_{m+2} v_{S \cup \{k\}}^\top \\ \bar{\alpha}_{m+1} \mathbb{1} - \alpha_{m+2} v_{S \cup \{k\}} & \bar{\alpha}_{m+1} I + \bar{\alpha}_{m+2} M_S - \alpha_{m+2} \text{diag}(v_{S \cup \{k\}}) - \alpha_{k+3} M_{S \cup \{k\}} \end{pmatrix}, \quad (30)$$

$v_{S \cup \{k\}}$, M_S and $M_{S \cup \{k\}}$ are defined in Section 3, and

$$\bar{\alpha}_m := \alpha_m / s.$$

According to equation (27) of each α_i , for all p sufficiently large, $\bar{\alpha}_m - \alpha_{m+1} \geq \alpha_m / (t - 1) - \alpha_{m+1} > 0$ uniformly in s . Therefore, for each $k \in T \setminus S$, it is sufficient to consider the positive semidefiniteness of the Schur complement of $A_k(S, T)$:

$$D_S := \text{diag}(w) + \bar{\alpha}_{m+2} M_S - \alpha_{m+3} M_{S \cup \{k\}} - \frac{1}{\bar{\alpha}_m - \alpha_{m+1}} w w^\top \quad (31)$$

where

$$w := \bar{\alpha}_{m+1} \mathbb{1} - \alpha_{m+2} v_{S \cup \{k\}}. \quad (32)$$

The $\{0, 1\}$ adjacency matrix A_G has the following relationship to the $\{\pm 1\}$ adjacency matrix U_G (also called the *Seidel matrix*):

$$A_{G_{p,K}} = \frac{1}{2} (U_{G_{p,K}} + J - I)$$

where $J = \mathbb{1} \mathbb{1}^\top$ is a matrix containing entries of all 1's. Similarly we can decompose each M_S and $M_{S \cup \{k\}}$ into submatrices U_S and $U_{S \cup \{k\}}$ of the Seidel matrices $U_{G_{p,K \cup S}}$ and $U_{G_{p,K \cup S \cup \{k\}}}$ of $G_{p,K \cup S}$ and $G_{p,K \cup S \cup \{k\}}$ respectively (or more precisely, in the latter case $U_{S \cup \{k\}}$ is a submatrix of $U_{G_{p,K \cup S \cup \{k\}}}$ padded with rows and columns of all zeros in the positions $i \in V(G_{p,K \cup S})$ corresponding to $S \cup \{k, i\} \notin \mathcal{K}(G_{p,K \cup S})$):

$$M_S = \frac{1}{2} (U_S + \mathbb{1} \mathbb{1}^\top - I) \text{ and } M_{S \cup \{k\}} = \frac{1}{2} \left(U_{S \cup \{k\}} + v_{S \cup \{k\}} v_{S \cup \{k\}}^\top - \text{diag}(v_{S \cup \{k\}}) \right) \quad (33)$$

Moreover, the definition for U_S can be extended to the case where $S = T$, so that $M_T = \frac{1}{2} (U_T + \mathbb{1} \mathbb{1}^\top - I)$. The adjacency matrix A_{G_p} and the Seidel matrix U_{G_p} of the Paley graph G_p have the following spectra, e.g., Prop. 2.5 in [KY23].

Proposition E.1. *For any prime $p \equiv 1 \pmod{4}$, the spectra of the $\{0, 1\}$ adjacency and the Seidel matrices A_{G_p} and U_{G_p} of the Paley graph G_p are*

$$\text{spec}(A_{G_p}) = \left\{ \frac{p-1}{2}, \underbrace{\frac{\sqrt{p}-1}{2}, \dots, \frac{\sqrt{p}-1}{2}}_{\frac{p-1}{2} \text{ times}}, \underbrace{\frac{1-\sqrt{p}}{2}, \dots, \frac{1-\sqrt{p}}{2}}_{\frac{p-1}{2} \text{ times}} \right\} \quad (34)$$

$$\text{spec}(U_{G_p}) = \left\{ 0, \underbrace{\sqrt{p}, \dots, \sqrt{p}}_{\frac{p-1}{2} \text{ times}}, \underbrace{-\sqrt{p}, \dots, -\sqrt{p}}_{\frac{p-1}{2} \text{ times}} \right\}. \quad (35)$$

and $\mathbb{1}$ is the eigenvector corresponding to the $\frac{p-1}{2}$ and 0 eigenvalues of A_{G_p} and U_{G_p} , respectively.

Remark E.1. Since G_p is a strongly regular graph and every two adjacent vertices have $\frac{1}{4}(p-5)$ common neighbors, $\mathbb{1}$ is the eigenvector corresponding to the eigenvalues $\frac{p-4}{2}$ and 0 of $A_{G_{p,\{0\}}}$ and $U_{G_{p,\{0\}}}$, respectively.

By the eigenvalue interlacing theorem, we have the following relationship between the Seidel matrices of the Paley graph localizations and their submatrices:

$$-\sqrt{p} \leq \min_i \lambda_i(U_S) \leq \min_i \lambda_i(U_{G_{p,K \cup S}}) \quad \text{and} \quad \max_i \lambda_i(U_{S \cup \{k\}}) \leq \max_i \lambda_i(U_{G_{p,K \cup S \cup \{k\}}}) \leq \sqrt{p}. \quad (36)$$

E.1.1 Positive semidefiniteness of the Schur complement of $\hat{A}(T, T)$

For $S = T$, the Schur complement of $\hat{A}(T, T)$ is

$$D_T = \alpha_t I + \alpha_{t+1} M_T - \frac{\alpha_t^2}{\alpha_{t-1}} \mathbb{1} \mathbb{1}^\top \quad (37)$$

Let us first consider the L^1 case where $T = \emptyset$, and M_T equals to the $\{0, 1\}$ adjacency matrix A_G matrix of the relevant graph.

The $L^1(G_p)$ case We first consider the case when the $L^1(G_p)$, which is equivalent to the well known the Lovasz ϑ /SOS-2. In this case, $M_T = A_{G_p}$, which has an eigenvector $\mathbb{1} \in \mathbb{R}^p$ corresponding to the $\frac{p-1}{2}$ eigenvalue, and the smallest eigenvalue equal to $\frac{1-\sqrt{p}}{2}$. Therefore, D_T is PSD if

$$\alpha_1 + \alpha_2 \frac{p-1}{2} - \frac{\alpha_1^2}{\alpha_0} p \geq 0, \quad \text{and} \quad \alpha_1 + \alpha_2 \frac{1-\sqrt{p}}{2} \geq 0.$$

Based on equation (27), for sufficiently large p such that

$$\alpha_1 - \frac{1}{2} \alpha_2 \geq 0.$$

or equivalently

$$2\sqrt{p}c_1 \geq c_2. \quad (38)$$

Therefore, it is sufficient to consider

$$\alpha_2 \frac{p}{2} - \frac{\alpha_1^2}{\alpha_0} p \geq 0, \quad \text{and} \quad \alpha_1 - \alpha_2 \frac{\sqrt{p}}{2} \geq 0.$$

Substituting the expression for α_i from equation (27), these two inequalities are equivalent to

$$\frac{c_2}{2} - \frac{c_1^2}{c_0} \geq 0 \quad \text{and} \quad c_1 - \frac{c_2}{2} \geq 0. \quad (39)$$

The $L^1(G_{p,\{k\}})$ case We now consider the case when the $L^1(G_{p,\{k\}})$ where $G_{p,\{k\}}$ is the degree one localization of the Paley graph. Since the Paley graph is vertex transitive, it is sufficient to consider $L^1(G_{p,\{0\}})$. In this case, $M_T = A_{G_{p,\{0\}}}$, which also an eigenvector $\mathbb{1} \in \mathbb{R}^{\frac{p-1}{2}}$ corresponding to the $\frac{p-5}{4}$ eigenvalue, and the smallest eigenvalue is bounded by $\frac{1-\sqrt{p}}{2}$ from below by the eigenvalue interlacing theorem. Therefore, D_T is PSD if

$$\alpha_1 + \alpha_2 \frac{p-5}{4} - \frac{\alpha_1^2}{\alpha_0} \frac{p-1}{2} \geq 0, \quad \text{and} \quad \alpha_1 + \alpha_2 \frac{1-\sqrt{p}}{2} \geq 0.$$

Based on equation (27), for sufficiently large p ,

$$\alpha_1 - \alpha_2 > 0,$$

or equivalently

$$\sqrt{p}c_1 \geq c_2. \quad (40)$$

Therefore, it is sufficient to consider

$$\alpha_2 \frac{p-1}{4} - \frac{\alpha_1^2}{\alpha_0} \frac{p-1}{2} \geq 0, \quad \text{and} \quad \alpha_1 - \alpha_2 \frac{\sqrt{p}}{2} \geq 0.$$

Again, substituting the expression of α_i from equation (27), the preceding two inequalities are equivalent to

$$\frac{c_2}{2} - \frac{c_1^2}{c_0} \geq 0 \quad \text{and} \quad c_1 - \frac{c_2}{2} \geq 0. \quad (41)$$

L^1 relaxations of localizations of degree 2 and higher, and L^t for $t \geq 2$ for G_p and its localizations We do not expect localizations $G_{p,K}$ to be regular graphs when $|K| \geq 2$. Therefore, $\mathbb{1}$ is no longer an eigenvector of $A_{G_{p,K}}$. Also for L^t for $t \geq 2$, we do not expect the submatrix M_T of $\hat{A}(T, T)$, to have an eigenvector equal to $\mathbb{1}$. In all these cases, it is more convenient to decompose M_T into a principal submatrix U_T of the Seidel matrix $U_{G_{p,K \cup T}}$ according to equation (33). We can control the eigenvalues of $U_{G_{p,K \cup T}}$, and therefore U_T , by the eigenvalue interlacing theorem. Then, equation (37) becomes

$$\begin{aligned} D_T &= \alpha_t I + \alpha_{t+1} M_T - \frac{\alpha_t^2}{\alpha_{t-1}} \mathbb{1} \mathbb{1}^\top \\ &= \left(\alpha_t - \frac{\alpha_{t+1}}{2} \right) I + \frac{\alpha_{t+1}}{2} U_T + \left(\frac{\alpha_{t+1}}{2} - \frac{\alpha_t^2}{\alpha_{t-1}} \right) \mathbb{1} \mathbb{1}^\top. \end{aligned}$$

Since the only non-zero eigenvalue of $\mathbb{1} \mathbb{1}^\top$ is the norm of $\mathbb{1}$ which is positive and asymptotically $O(p)$, we require the constant before $\mathbb{1} \mathbb{1}^\top$ be non-negative:

$$\frac{\alpha_{t+1}}{2} - \frac{\alpha_t^2}{\alpha_{t-1}} \geq 0, \quad (42)$$

so that this term does not decrease $\lambda_{\min}(D_T)$. Based on that to guarantee $D_T \succeq 0$, it suffices to require

$$\begin{aligned} \lambda_{\min}(D_T) &\geq \left(\alpha_t - \frac{\alpha_{t+1}}{2} \right) + \frac{\alpha_{t+1}}{2} \lambda_{\min}(U_T) + \lambda_{\min} \left(\left(\frac{\alpha_{t+1}}{2} - \frac{\alpha_t^2}{\alpha_{t-1}} \right) \mathbb{1} \mathbb{1}^\top \right) \\ &\geq \alpha_t - \frac{\alpha_{t+1}}{2} \sqrt{p} + E_1 \geq 0, \end{aligned} \quad (43)$$

where the leading order term of (43) is $O(p^{-\frac{t}{2}})$ and the lower term error is $E_1 := -\frac{\alpha_{t+1}}{2} = O(p^{-\frac{t+1}{2}})$. Combining the foregoing results, the inequalities (39) for relaxation degree $t = 1$ and localization degree $a = 0$, the inequalities (41) for relaxation degree $t = 1$ localization degree $a = 1$, and the inequalities (42) and (43) in all other cases hold for sufficiently large p if

$$\frac{c_{t+1}}{2} - \frac{c_t^2}{c_{t-1}} \geq 0 \quad (44)$$

$$c_t - \frac{c_{t+1}}{2} + \hat{E}_1(p) \geq 0. \quad (45)$$

where

$$\hat{E}_1(p) := \begin{cases} 0 & \text{if } t = 1, \text{ and } a = 0 \text{ or } 1 \\ -\frac{c_{t+1}}{2\sqrt{p}} & \text{otherwise.} \end{cases} \quad (46)$$

E.1.2 Positive semidefiniteness of the Schur complement of $\hat{A}(S, T)$ for $S \subsetneq T$

When $t > 1$, for each proper subset S of T ($0 \leq |S| = m \leq t - 2$), we also establish the positive semidefiniteness of the Schur complement of $A_k(S, T)$ for each $k \in T \setminus S$. This leads to the positive semidefiniteness of the corresponding $\hat{A}(S, T)$. We simplify the notation by writing $v_{S \cup \{k\}}$ as v , denoting $v_c := \mathbb{1} - v$. Hence we can write w defined in (32) as

$$w = \bar{\alpha}_{m+1} \mathbb{1} - \alpha_{m+2} v = (\bar{\alpha}_{m+1} - \alpha_{m+2}) v + \bar{\alpha}_{m+1} \mathbb{1} v_c.$$

Using equation (33), the Schur complement D_S of $A_k(S, T)$ given by (31) can be decomposed as

$$D_S = \left(\bar{\alpha}_{m+1} - \frac{\bar{\alpha}_{m+2}}{2} \right) I + \left(-\alpha_{m+2} + \frac{\alpha_{m+3}}{2} \right) \text{diag}(v) + \frac{\bar{\alpha}_{m+2}}{2} U_S - \frac{\alpha_{m+3}}{2} U_{S \cup \{k\}} + C$$

where

$$C := \tau v v^\top + \iota v_c v_c^\top + \eta (v v_c^\top + v_c v^\top), \text{ such that } \begin{cases} \iota := \frac{\bar{\alpha}_{m+2}}{2} - \frac{\bar{\alpha}_{m+1}^2}{\bar{\alpha}_m - \alpha_{m+1}}, \\ \tau := \frac{\bar{\alpha}_{m+2}}{2} - \frac{\alpha_{m+3}}{2} - \frac{(\bar{\alpha}_{m+1} - \alpha_{m+2})^2}{\bar{\alpha}_m - \alpha_{m+1}} = \iota + E_2, \\ \eta := \frac{\bar{\alpha}_{m+2}}{2} - \frac{\bar{\alpha}_{m+1}(\bar{\alpha}_{m+1} - \alpha_{m+2})}{\bar{\alpha}_m - \alpha_{m+1}} = \iota + E_3. \end{cases} \quad (47)$$

and

$$E_2 := -\frac{\alpha_{m+3}}{2} + \frac{\alpha_{m+2}(2\bar{\alpha}_{m+1} - \alpha_{m+2})}{\bar{\alpha}_m - \alpha_{m+1}} = O(p^{-\frac{m+3}{2}}) \quad (48)$$

$$E_3 := \frac{\bar{\alpha}_{m+1} \alpha_{m+2}}{\bar{\alpha}_m - \alpha_{m+1}} = O(p^{-\frac{m+3}{2}}) \quad (49)$$

where the asymptotic estimates are given by the order assumption (27). Since $D_S \succeq 0$ if and only if $\lambda_{\min}(D_S) \geq 0$, we need to estimate $\lambda_{\min}(C)$, which is given by Lemma F.1. It suffices to consider $-\zeta \leq \lambda_{\min}(C)$ and minimize $\zeta > 0$. As the leading order terms of ι , η and τ are equal, we set this leading order to zero, which is achieved by:

$$\frac{\bar{\alpha}_{m+2}}{2} = \frac{\bar{\alpha}_{m+1}^2}{\bar{\alpha}_m} \text{ which holds if and only if } \frac{c_{m+2}}{2c_{m+1}} = \frac{c_{m+1}}{c_m}. \quad (50)$$

Therefore,

$$\iota = \frac{\bar{\alpha}_{m+1}^2}{\bar{\alpha}_m} - \frac{\bar{\alpha}_{m+1}^2}{\bar{\alpha}_m - \alpha_{m+1}} = \frac{-\bar{\alpha}_{m+1}^2 \alpha_{m+1}}{\bar{\alpha}_m(\bar{\alpha}_m - \alpha_{m+1})} = \frac{-\bar{\alpha}_{m+2} \alpha_{m+1}}{2(\bar{\alpha}_m - \alpha_{m+1})}, \text{ by (50)} \quad (51)$$

where $E_8(p) = O(p^{-\frac{m+4}{2}})$ is a positive for all p . Moreover, this ζ can be further minimized by setting the leading order term of $\tau - \iota = E_2 = 0$. By equation (48), it is enough to require:

$$\frac{\alpha_{m+3}}{2} = \frac{2\bar{\alpha}_{m+1} \alpha_{m+2}}{\bar{\alpha}_m} \text{ which holds if and only if } \frac{c_{m+3}}{4c_{m+2}} = \frac{c_{m+1}}{c_m}. \quad (52)$$

This further enforces equality between $\tau = \iota$ because

$$\tau - \iota = -\frac{2\bar{\alpha}_{m+1} \alpha_{m+2}}{\bar{\alpha}_m} + \frac{2\bar{\alpha}_{m+1} \alpha_{m+2} - \alpha_{m+2}^2}{\bar{\alpha}_m - \alpha_{m+1}} = \alpha_{m+2} \left(\frac{2\bar{\alpha}_{m+1} \alpha_{m+1} - \bar{\alpha}_m \alpha_{m+2}}{\bar{\alpha}_m(\bar{\alpha}_m - \alpha_{m+1})} \right) \quad (53)$$

where the numerator of the fraction on the right-hand side above is 0 by equation (50). Moreover, $\eta = -\iota$ because:

$$\eta + \iota = 2\iota + E_3 = \frac{-2\bar{\alpha}_{m+2}\alpha_{m+1}}{2(\bar{\alpha}_m - \alpha_{m+1})} + \frac{\bar{\alpha}_{m+1}\alpha_{m+2}}{\bar{\alpha}_m - \alpha_{m+1}} = 0. \text{ by (49) and (51)} \quad (54)$$

Let $\|v\|_2^2 = n_v$, $\|v_c\|_2^2 = n_c$, so that $n = n_v + n_c$, where n is given by (11). By our previous computation, we have

$$\iota = \tau = -\eta < 0,$$

Therefore, by Lemma F.1, the nonzero eigenvalues of the matrix C are

$$\begin{aligned} \lambda_1 &= \frac{1}{2} \left(\iota n + \sqrt{\iota^2(n_v - n_c)^2 + 4\iota^2 n_v n_c} \right) = \frac{1}{2} (\iota n + |\iota|(n_v + n_c)) = 0 \\ \lambda_2 &= \frac{1}{2} (\iota n - |\iota|(n_v + n_c)) = \iota n = -\frac{n\bar{\alpha}_{m+1}\alpha_{m+2}}{2(\bar{\alpha}_m - \alpha_{m+1})}, \text{ by (51)} \\ &= -\frac{n\bar{\alpha}_{m+1}\alpha_{m+2}}{2\bar{\alpha}_m} + E'_4 = -\frac{n\alpha_{m+3}}{8} + E'_4, \text{ by (52)} \end{aligned}$$

where $E'_4 = -\frac{n\alpha_{m+2}^2}{4(\bar{\alpha}_m - \alpha_{m+1})} = O(p^{-\frac{m+2}{2}})$. Therefore it is sufficient to prove that for sufficiently large p :

$$\lambda_{\min}(D_S) \geq -\frac{n\alpha_{m+3}}{8} + \bar{\alpha}_{m+1} - \frac{\bar{\alpha}_{m+2}}{2}\sqrt{p} - E_4(p) \geq 0, \quad (55)$$

and we write $E_4(p)$ as the collection of lower order terms in $\lambda_{\min}(D_S)$

$$E_4(p) = \alpha_{m+2} \left(1 + \frac{1}{2s} \right) + \frac{\alpha_{m+3}}{2}\sqrt{p} + \frac{n\alpha_{m+2}^2}{4(\bar{\alpha}_m - \alpha_{m+1})} = O(np^{-\frac{m+4}{2}} + p^{\frac{m+2}{2}}) \geq 0 \quad (56)$$

We write $\hat{E}_4(p) = p^{\frac{m+1}{2}} E_4(p) = O(np^{-3/2} + p^{-1/2})$. To ensure the feasibility condition (9) under the α_i of form give by (27), we need to make sure that there exists some c_m such that for all $0 \leq m \leq t-2$,

$$\frac{c_{m+3}}{4c_{m+2}} = \frac{c_{m+2}}{2c_{m+1}} = \frac{c_{m+1}}{c_m} = 0, \text{ by (50) and (52)} \quad (57)$$

$$\frac{c_{m+1}}{s} - \frac{c_{m+3}}{2^{a+m+3}} - \frac{c_{m+2}}{2s} - \hat{E}_4(p) \geq 0, \text{ by (55)} \quad (58)$$

holds for sufficiently large p .

E.2 Lower bound for $t = 1$

When $t = 1$, since $|T| = t - 1 = 0$, $T = \emptyset$, and it has no proper subsets. Therefore, it sufficient to ensure that the inequalities (44) and (45) are satisfied. Theses inequalities can be collected into:

$$2 + \hat{E}_1(p) > \frac{c_2}{c_1} \geq \frac{2c_1}{c_0} = 2c_1 \quad (59)$$

G_p and its degree 1 localization When $a = 0$ and $a = 1$, $\hat{E}_1(p) = 0$, and the maximal choices for this constraint is $c_1 = 1$ and $c_2 = 2$. For these values, (38) and (40) are satisfied for all $p \geq 5$. With Proposition 2.2, we are able to establish the following lower bound:

$$L^1(\bar{G}_p) \geq \frac{c_1 |V(\bar{G}_p)|}{\sqrt{p}} \leq \sqrt{p} \quad \text{and} \quad L^1(\bar{G}_{p,\{0\}}) \geq \frac{\sqrt{p}}{2} - \frac{1}{2\sqrt{p}} \quad (60)$$

Localizations of degree 1 and higher When $a \geq 2$, the maximal choice of c_1 for this constraint is $c_1 = 1 + \frac{1}{2}\hat{E}_1 = 1 - \varepsilon$ where $\varepsilon = \frac{c_2}{2\sqrt{p}} > 0$. We can now solve,

$$\frac{c_2}{1 - \varepsilon} = 2(1 - \varepsilon)$$

leading to

$$c_2 = 2 - O\left(\frac{1}{\sqrt{p}}\right) \quad \text{and} \quad \varepsilon = \frac{1}{\sqrt{p}} - O\left(\frac{1}{p}\right)$$

With Proposition 2.2, we establish the following lower bound for sufficiently large p :

$$L^1(\overline{G}_{p,K}) \geq \frac{c_1 |V(\overline{G}_{p,K})|}{\sqrt{p}} \geq \left(1 - \frac{1}{\sqrt{p}} + O\left(\frac{1}{p}\right)\right) \left(\frac{\sqrt{p}}{2^a} - (a-1) - \frac{a}{2\sqrt{p}}\right) \quad (61)$$

$$\geq \frac{\sqrt{p}}{2^a} - (a-1) + O\left(\frac{a}{\sqrt{p}}\right) \quad (62)$$

Combining the preceding equation with (60), we get

$$L^1(\overline{G}_{p,K}) \geq \frac{\sqrt{p}}{2^a} - \begin{cases} 0 & \text{if } a = 0 \\ \frac{1}{2\sqrt{p}} & \text{if } a = 1, \\ a-1 + O\left(\frac{a}{\sqrt{p}}\right) & \text{if } a \geq 2 \end{cases} \quad (63)$$

which proves Theorem 3.3 for $t = 1$. In particular, since $L^1 = SOS_2 = \vartheta$, this recovers the classical result $\vartheta(G) \geq |V(G)|$ for arbitrary graph G when applied to $G = \overline{G}_{p,K}$.

E.3 Lower bound for $t \geq 2$

For any fixed $t \geq 2$, to satisfy constraints (9) for sufficiently large p , we need to find a feasible set $\{c_i\}_{i=1}^{t+1}$ of positive numbers so that the inequalities (44), (45), (57), and (58) hold, in the case of the last two inequalities, for each $0 \leq m \leq t-2$. These inequalities can be collected into the following system:

$$2 > \frac{2\sqrt{p}}{\sqrt{p}+1} \geq \frac{c_{t+1}}{c_t} = \frac{2c_t}{c_{t-1}} = \frac{4c_{t-1}}{c_{t-2}} = \dots = \frac{2^{t-1}c_2}{c_1} = \frac{2^t c_1}{c_0} = 2^t c_1 \quad (64)$$

$$\frac{c_{m+3}}{c_{m+2}} + \hat{E}_4(p) \leq \frac{2^{a+m+3}}{t-m-1} \left(\frac{c_{m+1}}{c_{m+2}} - \frac{1}{2}\right), \text{ for } 0 \leq m \leq t-2 \quad (65)$$

where (64) is obtained by reorganizing and combining (57), (44), and (45), whereas (65) is obtained by shifting terms in (58) for all m and substituting $s = t - m - 1$.

Now define for $0 \leq i \leq t$, $r_i = \frac{2^{a+i+1}}{t-i+1}$ and $q_i = \frac{c_{i+1}}{c_i}$. In particular, $q_0 = c_1$ as $c_0 = 1$ by definition. We can reorganize the above inequalities as:

$$2 > \frac{2\sqrt{p}}{\sqrt{p}+1} \geq q_t = 2q_{t-1} = 2^2 q_{t-2} = \dots = 2^{t-i} q_i = \dots = 2^{t-1} q_1 = 2^t q_0, \quad (66)$$

$$q_i + \hat{E}_4(p) \leq r_i \left(\frac{1}{q_{i-1}} - \frac{1}{2}\right), \text{ for } 2 \leq i \leq t. \quad (67)$$

For sufficiently large p , $\hat{E}_4(p) = O(p^{-1/2}) < q_i$, and we have $q_i + \hat{E}_4(p) \leq 2q_i$. Since $(a+t) \geq 2$, we have $2^{a+t-1} \geq 2$ and $2^{t-i+1} - 1 \geq t - i + 1$ for any $0 \leq i \leq t$. Therefore,

$$2^{t-i-1} r_i \left(2^{t-i} - \frac{1}{2}\right) = \frac{2^{a+t-1}(2^{t-i+1} - 1)}{t-i+1} \geq 2, \text{ which holds if and only if } r_i \left(2^{t-i} - \frac{1}{2}\right) \geq 2^{i+2-t}.$$

Moreover, equation (66) implies $2q_i \leq 2^{i+2-t}$ for any $i \geq 0$ and $\frac{1}{q_{i-1}} \geq 2^{t-i}$ for any $i \geq 1$. Hence

$$q_i + \hat{E}_4(p) \leq 2q_i \leq r_i \left(2^{t-i} - \frac{1}{2} \right) \leq r_i \left(\frac{1}{q_{i-1}} - \frac{1}{2} \right), \text{ for } 2 \leq i \leq t$$

for sufficiently large p . Hence, equation (67) is redundant. Therefore, we can take $q_0 = c_1 = \frac{\sqrt{p}}{2^{t-1}(\sqrt{p}+1)}$ by (66), Using Proposition 2.2, we establish the following lower bound for sufficiently large p :

$$L^t(\bar{G}_{p,K}) \geq \frac{c_1 |\bar{G}_{p,K}|}{\sqrt{p}} \geq \frac{1}{2^{t-1}(\sqrt{p}+1)} \cdot \left(\frac{p}{2^a} - (a-1)\sqrt{p} - \frac{a}{2} - t + 1 \right) \quad (68)$$

$$\geq \frac{p}{2^{a+t-1}(\sqrt{p}+1)} - \frac{(a-1)\sqrt{p}}{2^{t-1}(\sqrt{p}+1)} - \frac{a+2t+2}{2^t(\sqrt{p}+1)} \quad (69)$$

$$= \frac{\sqrt{p}}{2^{a+t-1}} - \frac{a2^a - 2^a + 1}{2^{a+t-1}} \cdot \frac{\sqrt{p}}{\sqrt{p}+1} - \frac{a+2t+2}{2^t(\sqrt{p}+1)} \quad (70)$$

$$= \frac{\sqrt{p}}{2^{a+t}} + O\left(\frac{a}{2^t}\right) \quad (71)$$

This completes the proof of Theorem 3.3.

F Lemma F.1

Lemma F.1. *Let C be a matrix of the form $\tau v v^\top + \iota v_c v_c^\top + \eta (v v_c^\top + v_c v^\top)$, where each of v and v_c is a vector in \mathbb{R}^n containing 0 and 1's in each entry such that $v + v_c = \mathbb{1}$. Let $\|v\|_2^2 = n_v$, $\|v_c\|_2^2 = n_c$, so that $n = n_v + n_c$. Then the eigenvalues of C are either 0 or given by*

$$\lambda_{1,2} = \frac{\tau n_v + \iota n_c \pm \sqrt{(\tau n_v - \iota n_c)^2 + 4\eta^2 n_v n_c}}{2}.$$

Proof. We can represent C in block form as:

$$C = \begin{pmatrix} \tau J_{n_v, n_v} & \eta J_{n_v, n_c} \\ \eta J_{n_c, n_v} & \iota J_{n_c, n_c} \end{pmatrix}$$

where $J_{m,n}$ is an $m \times n$ all-ones matrix. The range of C is in the span of v and v_c , and therefore eigenvectors corresponding to non-zero eigenvalues have the prescribed form x , i.e., a linear combination of v and v_c :

$$x = \begin{bmatrix} \alpha \mathbb{1}_{n_v} \\ \beta \mathbb{1}_{n_c} \end{bmatrix}$$

where α and β are scalars. Substituting x into the equation $\det(C - \lambda I)x = 0$ leads to the following equivalent characteristic equation:

$$\begin{vmatrix} \tau n_v - \lambda & \eta n_c \\ \eta n_v & \iota n_c - \lambda \end{vmatrix} = 0.$$

Therefore, the eigenvalues are given by:

$$\lambda_{1,2} = \frac{\tau n_v + \iota n_c \pm \sqrt{(\tau n_v - \iota n_c)^2 + 4\eta^2 n_v n_c}}{2}.$$

□