

Errata for Linear and Nonlinear Optimization, 2nd Edition, Second Printing

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Items are sorted by order of occurrence within the book. Negative line numbers are counted from the bottom of the page. Within displayed equations matrices and vectors are counted as a single line.

Page 16	Line -1	
	Change:	get
	To:	gets
Page 33	Line -10	
	Change:	100,000
	To:	1,000,000
Page 35	Line 12	
	Change:	(a)
	To:	(i)
Page 53	Exercise 3.13	
	Change:	for all real number k
	To:	for all real numbers k
Page 112	Line 16	
	Change:	<i>are adjacent</i>
	To:	<i>are adjacent</i>
Page 290	Line -4	
	Change:	In the current basis $x_{3,4} = x_{4,6} = 15$
	To:	In the current basis $x_{3,4} = x_{4,6} = 10$.
Page 290	Line -3	
	Change:	equal to 15
	To:	equal to 10.
Page 389	Exercise 5.16 (i)	
	Change:	sufficient descent condition
	To:	sufficient decrease condition
Page 399	Line -11 (Exercise 6.7)	
	Change:	pc
	To:	p_c
Page 435	Line 4 of Exercise 12.16	
	Change:	$x_* = (0.25, -0.75)^T$
	To:	$x_* = (-0.75, 0.25)^T$
Page 436	Line 6	
	Change:	$(0.25, -0.75)^T$
	To:	$(-0.75, 0.25)^T$
Page 476	Table 13.4	
	Change:	

Preconditioned		
i	$\ r_i\ $	$\ x_i - x_*\ $
0	2×10^0	4×10^{-1}
1	1×10^0	4×10^{-1}
2	1×10^0	2×10^{-1}
3	4×10^{-1}	4×10^{-2}
4	3×10^{-2}	3×10^{-3}
5	4×10^{-3}	3×10^{-4}
6	3×10^{-4}	3×10^{-5}
7	1×10^{-5}	2×10^{-6}
8	1×10^{-6}	8×10^{-8}
9	2×10^{-16}	8×10^{-17}

Unpreconditioned		
i	$\ r_i\ $	$\ x_i - x_*\ $
0	2×10^0	4×10^{-1}
1	9×10^{-1}	3×10^{-1}
2	4×10^{-1}	2×10^{-1}
3	2×10^{-1}	1×10^{-1}
4	2×10^{-1}	9×10^{-2}
5	1×10^{-1}	5×10^{-2}
6	9×10^{-2}	2×10^{-2}
7	3×10^{-2}	7×10^{-3}
8	2×10^{-2}	3×10^{-3}
9	5×10^{-3}	1×10^{-3}
10	1×10^{-0}	6×10^{-4}
11	9×10^{-4}	2×10^{-4}
12	4×10^{-4}	5×10^{-5}
13	1×10^{-4}	1×10^{-5}
14	6×10^{-6}	7×10^{-7}
15	7×10^{-18}	8×10^{-17}

To:

Preconditioned		
i	$\ r_i\ $	$\ x_i - x_*\ $
0	4×10^0	1×10^0
1	3×10^0	1×10^0
2	3×10^0	6×10^{-1}
3	9×10^{-1}	1×10^{-2}
4	2×10^{-1}	2×10^{-2}
5	3×10^{-2}	2×10^{-3}
6	4×10^{-3}	3×10^{-4}
7	4×10^{-4}	4×10^{-5}
8	4×10^{-5}	3×10^{-6}
9	2×10^{-16}	2×10^{-16}

Unpreconditioned		
i	$\ r_i\ $	$\ x_i - x_*\ $
0	4×10^0	1×10^0
1	2×10^0	1×10^0
2	1×10^0	7×10^{-1}
3	1×10^0	5×10^{-1}
4	7×10^{-1}	3×10^{-1}
5	4×10^{-1}	2×10^{-1}
6	3×10^{-1}	8×10^{-2}
7	1×10^{-1}	4×10^{-2}
8	7×10^{-2}	2×10^{-2}
9	3×10^{-2}	8×10^{-3}
10	1×10^{-2}	3×10^{-3}
11	6×10^{-3}	1×10^{-3}
12	2×10^{-3}	3×10^{-4}
13	5×10^{-4}	7×10^{-5}
14	8×10^{-5}	1×10^{-5}
15	2×10^{-17}	2×10^{-16}

Page 489	Exercise 2.2, (ii),(iii), (iv), (v) and (vii) Note:	These problems have nonlinear equalities and require the material of Section 14.4
Page 538	Line -16 Change: To:	an n -dimensional vector ξ an m -dimensional vector ξ
Page 541	Line 15 Change: To:	dual problem primal problem
Page 604	Line 5 Change: To:	$\beta_\mu = f(x) - \mu \sum_{i=1}^m \frac{1}{g_i(x)}$ $\beta_\mu = f(x) + \mu \sum_{i=1}^m \frac{1}{g_i(x)}$
Page 638	Line -3 Change: To:	x_k x_{k+1}
Page 638	Line -2 Change: To:	λ_1 λ_0
Page 638	Line -1 Change: To:	$x_k = -\frac{\theta Q^{-1}b}{(1+\rho b^T Q^{-1}b)^k} \quad \text{and} \quad \lambda_{k+1} = -\theta \left[\frac{1}{(1+\rho b^T Q^{-1}b)^k} - 1 \right]$ $x_{k+1} = -\frac{\theta Q^{-1}b}{(1+\rho b^T Q^{-1}b)^{k+1}} \quad \text{and} \quad \lambda_{k+1} = -\theta \left[\frac{1}{(1+\rho b^T Q^{-1}b)^{k+1}} - 1 \right]$
Page 651	Line -16 Change: To:	minimization of the k largest minimization of the sum of the k largest
Page 656	Line 1 of Exercise 8.9 Change: To:	minimization of the k largest eigenvalues minimization of the sum of the k largest eigenvalues