

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

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Last modified on March 28 2023

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

Page 604	Line 5	
	Change:	$\beta_\mu = f(x) - \mu \sum_{i=1}^m \frac{1}{g_i(x)}$
	To:	$\beta_\mu = f(x) + \mu \sum_{i=1}^m \frac{1}{g_i(x)}$
Page 33	Line -10	
	Change:	100,000
	To:	1,000,000
Page 638	Line -3	
	Change:	x_k
	To:	x_{k+1}
Page 638	Line -2	
	Change:	λ_1
	To:	λ_0
Page 638	Line -1	
	Change:	$x_k = -\frac{\theta Q^{-1}b}{(1+\rho b^T Q^{-1}b)^k}$ and $\lambda_{k+1} = -\theta \left[\frac{1}{(1+\rho b^T Q^{-1}b)^k} - 1 \right]$
	To:	$x_{k+1} = -\frac{\theta Q^{-1}b}{(1+\rho b^T Q^{-1}b)^{k+1}}$ and $\lambda_{k+1} = -\theta \left[\frac{1}{(1+\rho b^T Q^{-1}b)^{k+1}} - 1 \right]$
Page 389	Exercise 5.16 (i)	
	Change:	sufficient descent condition
	To:	sufficient decrease condition
Page 112	Line 16	
	Change:	are <i>adjacent</i>
	To:	are <i>adjacent</i>
Page 651	Line -16	
	Change:	minimization of the k largest
	To:	minimization of the sum of the k largest
Page 656	Line 1 of Exercise 8.9	
	Change:	minimization of the k largest eigenvalues
	To:	minimization of the sum of the k largest eigenvalues
Page 399	Line -11 (Exercise 6.7)	
	Change:	p_c
	To:	p_c
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 435	Line 4 of Exercise 12.16 Change: To:	$x_* = (0.25, -0.75)^T$ $x_* = (-0.75, 0.25)^T$
Page 436	Line 6 Change: To:	$(0.25, -0.75)^T$ $(-0.75, 0.25)^T$
Page 541	Line 15 Change: To:	dual problem primal problem
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 16	Line -1 Change: To:	get gets
Page 53	Exercise 3.13 Change: To:	for all real number k for all real numbers k
Page 290	Line -4 Change: To:	In the current basis $x_{3,4} = x_{4,6} = 15$ In the current basis $x_{3,4} = x_{4,6} = 10$.
Page 290	Line -3 Change: To:	equal to 15 equal to 10.
Page 35	Line 12 Change: To:	(a) (i)