

Errata for the book “Optimization: principles and algorithms

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1 Errors

Page 16 Equation (1.31) is ambiguous. It should be

$$\operatorname{argmin}_{x \in X \subseteq \mathbb{R}^n} f(x) = \operatorname{argmin}_{x \in X \subseteq \mathbb{R}^n} h(x),$$

where $h(x) = g(f(x))$.

Page 86 Theorem 3.40. The correct statement is “Let $\mathcal{P} = \{x \in \mathbb{R}^n \mid Ax = b, x \geq 0\}$ be a polyhedron such that each feasible basic solution is non degenerate. The point $x^* \in \mathcal{P}$ is a vertex of \mathcal{P} if and only if it is a feasible basic solution.”

Page 86 Proof of Theorem 3.40. Replace “Consider m linearly independent columns of A , chosen arbitrarily, which form an invertible matrix B, \dots ” by “As x^* is not a feasible basic solution, there are strictly more than m non zero components in x^* . Consider m linearly independent columns of A , corresponding to non zero components of x^* , which form an invertible matrix B, \dots ”

Page 99 After Eq. (4.15). “Therefore, we can eliminate μ_1 and μ_2 so that

$$X_q = \{\lambda \mid \lambda \leq 1\},$$

and the dual function becomes

$$q(\lambda) = \lambda.$$

The dual problem is written as

$$\max \lambda$$

subject to

$$\lambda \leq 1,$$

for which...”

Pages 315 and 316 There is a mistake in Eq. (13.13), that is reproduced in Algorithm 13.1. Instead of

$$H_k^{-1} = \left(I - \frac{d_{k-1}y_{k-1}^T}{d_{k-1}^T y_{k-1}} \right) H_{k-1}^{-1} \left(I - \frac{d_{k-1}y_{k-1}^T}{d_{k-1}^T y_{k-1}} \right) + \frac{d_{k-1}d_{k-1}^T}{d_{k-1}^T y_{k-1}},$$

it should be

$$H_k^{-1} = \left(I - \frac{d_{k-1}y_{k-1}^T}{d_{k-1}^T y_{k-1}} \right) H_{k-1}^{-1} \left(I - \frac{y_{k-1}d_{k-1}^T}{d_{k-1}^T y_{k-1}} \right) + \frac{d_{k-1}d_{k-1}^T}{d_{k-1}^T y_{k-1}}.$$

Page 388 “The algorithm may detect an unbounded problem at step 15, or produce an optimal solution x^*, x_a^* . Consequently, one of the following three possibilities occurs:”. It should be “The algorithm cannot detect an unbounded problem at step 15, as the objective function of (\mathcal{A}) is bounded below by 0. It always produces an optimal solution x^*, x_a^* . Consequently, one of the following two possibilities occurs:”

Page 388 “In summary, if the original problem is bounded, solving the auxiliary problem....” should be “In summary, solving the auxiliary problem...”

Page 546 Example 22.14: “The best deal is obtained by selling for a total of 32,000.01 kEuros” should be “The best deal is obtained by selling the Botticelli to Harry, the Bruegel to Giny, the Kandinsky to Ron and the last one to Hermione, for a total of 34,000.01 kEuros.”

2 Typos

Page 20 Section 1.3. “Korte and Vygen, 2007” should be “Korte and Vygen (2007)”

- Page 51** Definition 3.1 “this concept is sometimes called a *feasible solution*” should be “this concept is sometimes called a *feasible solution*”
- Page 82** proof of Theorem 3.37 “for any $i \in \mathcal{A}(x^*)$ ” should be “for any $i \in \mathcal{A}(x_0)$ ”
- Page 83** Definition 3.38 “If, moreover, $x = B^{-1}b \geq 0$ ” should be “If, moreover, $x_B = B^{-1}b \geq 0$ ”
- Page 166** After Eq. (6.160) “ $b \in \mathbb{R}^n$ ” should be “ $b \in \mathbb{R}^m$ ”
- Page 159** Example 6.23 “ $x_1^2 + 4x_1 + 3 = 0$ ” should be “ $x_1^2 + 4x_1 - x_2 + 3 = 0$ ”
- Page 263** Introduction to Section 11.3 “a one-dimensional optimization problems” should be “a one-dimensional optimization problem”
- Page 265** Last paragraph “the improvement of objective function” should be “the improvement of the objective function”
- Page 371** Algorithm 16.2, step 22 “ $\alpha_q = \min_i \lambda_i$ ” should be “ $\alpha_q = \min_i \alpha_i$ ”
- Page 494** Definition 21.4 “where $\mathcal{M} \subseteq \mathcal{N}$ ” should be “where $\mathcal{M} \subset \mathcal{N}$ ”
- Page 501** biography of Leonhard Euler “..., and became friends with his two sons” should be “..., and became friend with his two sons”
- Page 506** Theorem 21.14 “a subset of nodes $\mathcal{M} \subseteq \mathcal{N}$ ” should be “a subset of nodes $\mathcal{M} \subset \mathcal{N}$ ”.
- Page 535** Section 22.2 “The Karush-Kuhn-Tucker conditions (see Theorem 6.13) significantly simplify the transshipment problem” should be “The Karush-Kuhn-Tucker conditions (see Theorem 6.13) are significantly simpler for the transshipment problem”
- Page 616** Section 25.3 “about the time that as, elapsed since “homo erectus”” should be “about the time that has elapsed since “homo erectus””