

Corrections for the book
“NEWTON-TYPE METHODS FOR OPTIMIZATION
AND VARIATIONAL PROBLEMS”
by **A.F.Izmailov and M.V.Solodov**
Springer Series in Operations Research and Financial Engineering
Springer International Publishing, Switzerland, 2014

Page 19, the line before Theorem 1.25.

The reference should be to [63, Theorem 1.4] (instead of [63, Theorem 4.1]).

Page 46, Proposition 1.55 should read as follows:

Let $\varphi_i : \mathbb{R}^n \rightarrow \mathbb{R}$, $i = 1, \dots, m$, be continuous at a point $x \in \mathbb{R}^n$, and define the function

$$\varphi(\cdot) = \max_{i=1, \dots, m} \varphi_i(\cdot).$$

Let φ_i , $i \in I(x)$, be differentiable near x , with their derivatives being continuous at x , where

$$I(x) = \{i = 1, \dots, m \mid \varphi_i(x) = \varphi(x)\}.$$

Then it holds that

$$\begin{aligned} \partial_B \varphi(x) &\subset \{\varphi'_i(x) \mid i \in I(x)\}, \\ \partial \varphi(x) &= \text{conv}\{\varphi'_i(x) \mid i \in I(x)\}, \end{aligned}$$

and the first relation holds as equality provided that for each $i \in I(x)$ there exists a sequence $\{x^{i,k}\} \subset \mathbb{R}^n$ convergent to x and such that $I(x^{i,k}) = \{i\}$ for all k .

(Currently φ is used before it is defined.)

Page 102, formula (2.97):

r^k should be s^k , and s^k should be r^k . (The roles of r^k and s^k interchanged).

Page 103, the first displayed formula:

r^k should be s^k , and s^k should be r^k . (The roles of r^k and s^k interchanged).

Page 150, the sentence after Proposition 3.8 should read as follows:

For Ψ_{NR} , this fact readily follows from Propositions 1.73 and 1.75.

(Instead of from Proposition 1.75 only.)

Page 160, last paragraph:

$\bar{\xi}$ should be ξ (twice). (There should be no $\bar{\xi}$ in this argument.)

Page 184, Remark 3.44 (also Page 189, Theorem 3.49).

Subsequent to completing this book, it was pointed out in

R. Cibulka and A.L. Dontchev. A nonsmooth Robinson's inverse function theorem in Banach spaces. Math. Program. 2015. DOI 10.1007/s10107-015-0877-2

that the presented proof of this theorem (which is similar to the one in the original paper [131]) is missing the argument demonstrating that $x_J(\cdot)$ is continuous with respect to J .

A detailed discussion of this issue and a fix for this gap, quite similar to the one suggested at Step 3 of the argument in the paper by Cibulka and Dontchev cited above, can be found in

A.F. Izmailov. Strongly regular nonsmooth generalized equations (revised).
http://www.optimization-online.org/DB_HTML/2012/07/3521.html

Page 212, formula (4.19):

r^k should be s^k , and s^k should be r^k . (The roles of r^k and s^k interchanged.)

Page 213, the second displayed formula after (4.21):

\tilde{r}^k should be s^k , and s^k should be \tilde{r}^k . (The roles of \tilde{r}^k and s^k interchanged.)

Page 237, the sentence following (4.97). This sentence (including the displayed formula) should be moved to the beginning of the previous paragraph; the resulting change would read:

Furthermore, the last line in (4.81) can be written in the form

$$\min\{\mu^{k+1}, -g(x^k) - g'(x^k)(x^{k+1} - x^k) - \omega_3^k\} = 0.$$

Since $\{g_{\{1, \dots, m\} \setminus A(\bar{x})}(x^k)\} \rightarrow g_{\{1, \dots, m\} \setminus A(\bar{x})}(\bar{x}) < 0$ while at the same time $\{(\omega_3^k)_{\{1, \dots, m\} \setminus A(\bar{x})}\} \rightarrow 0$ (see (4.91)), this evidently implies that for each k large enough it holds that $\mu_{\{1, \dots, m\} \setminus A(\bar{x})}^{k+1} = 0$, and hence

$$\min\{\mu_{\{1, \dots, m\} \setminus A(\bar{x})}^{k+1}, -g_{\{1, \dots, m\} \setminus A(\bar{x})}(x^{k+1})\} = 0. \quad (4.97)$$

Page 268, Theorem 4.40. In the 4th line above (4.189), $(\tilde{\lambda}^k, \tilde{\mu}^k)$ should be replaced by $(\tilde{\lambda}^{k+1}, \tilde{\mu}^{k+1})$.

Page 307, Remark 5.2. The last sentence should read as follows:

Observe that, by the differentiability of Φ at x^k , and by (5.3),

$$\Phi(x^k + \alpha p^k) = \Phi(x^k) + \alpha \Phi'(x^k) p^k + o(\alpha) = (1 - \alpha) \Phi(x^k) + o(\alpha)$$

as $\alpha \rightarrow 0$. Hence, if $\Phi(x^k) \neq 0$, then (5.8) is satisfied for all $\alpha > 0$ small enough.

(Assumption $\Phi(x^k) \neq 0$ is needed for the last conclusion.)

Page 384, the sentence following the second displayed formula:

“first inequality in (6.40)” should be “second inequality in (6.40)”.

Page 384, formula (6.55).

In the left-hand side, c_{k+1} should be replaced by c_k .

Page 489, the proof of Theorem 7.21.

For the first displayed formula in the proof, establishing the first equality in this chain requires a simple additional argument saying that from $\text{dist}(\tilde{u}, \bar{U}) \rightarrow 0$ it follows that $\tilde{x} \rightarrow \bar{x}$.