

**Corrections for the book NONLINEAR PROGRAMMING: 3RD EDITION, Athena Scientific, 2016, by Dimitri P. Bertsekas**

**Last updated: 29/10/2022**

**p. 15 (5 and 9)** change  $\nabla_{\bar{x}a}^2 f$  to  $\nabla_{ax}^2 f$

**p. 97 (-3)** change  $\delta \in (0, \bar{\delta}]$  to  $\delta > 0$

**p. 196 (14)** “in the case” is repeated twice.

**p. 216 (-4)** Add  $+\nabla_{uu}^2 L(\phi(u), u, p(u))'$  at the end of Eq. (2.193).

**p. 418 (-4)** Rewrite the last sentence as follows:

The optimal solution is  $x^* = (0, 0)$ , and again it can be seen that there is no Lagrange multiplier  $\lambda^*$  such that

$$(\nabla f(x^*) + \lambda^* \nabla h(x^*))'(x - x^*) = x_1 + \lambda^* x_2 \geq 0, \quad \forall x \in X.$$

Here, condition (2) of Prop. 4.3.18 is satisfied, but condition (1), is violated.

**p. 456 (-7)** The first equation of the proof of Prop. 5.1.4 is flawed. Replace the first 7 lines of the proof with the following:

**Proof:** Let  $\lambda_{\bar{x}, \bar{\epsilon}}$  and  $\lambda_{\bar{x}, \epsilon}$  correspond to  $(\bar{x}, \bar{\epsilon})$  and  $(\bar{x}, \epsilon)$  via Eq. (5.7), so that from Eqs. (5.5)-(5.6), we have

$$q(\bar{x}, \bar{\epsilon}) = \frac{\bar{X}(c - \lambda_{\bar{x}, \bar{\epsilon}})}{\bar{\epsilon}} - e, \quad q(\bar{x}, \epsilon) = \frac{\bar{X}(c - \lambda_{\bar{x}, \epsilon})}{\epsilon} - e.$$

Denoting  $\theta = \delta n^{-1/2}$  and using the minimization property of the second equation in p. 455, we have

$$\begin{aligned} \|q(\bar{x}, \bar{\epsilon})\| &\leq \left\| \frac{\bar{X}(c - \lambda_{\bar{x}, \epsilon})}{\bar{\epsilon}} - e \right\| \\ &= \left\| \frac{\bar{X}(c - \lambda_{\bar{x}, \epsilon})}{(1 - \theta)\epsilon} - e \right\| \\ &= \frac{1}{1 - \theta} \left\| \frac{\bar{X}(c - \lambda_{\bar{x}, \epsilon})}{\epsilon} - (1 - \theta)e \right\| \\ &\leq \frac{1}{1 - \theta} \left( \left\| \frac{\bar{X}(c - \lambda_{\bar{x}, \epsilon})}{\epsilon} - e \right\| + \theta \|e\| \right) \\ &= \frac{1}{1 - \theta} (\|q(\bar{x}, \epsilon)\| + \theta \|e\|) \\ &= \frac{1}{1 - \theta} (\|q(\bar{x}, \epsilon)\| + \theta n^{1/2}) \end{aligned}$$

$$\begin{aligned} &\leq \frac{1}{1-\theta} (\|q(x, \epsilon)\|^2 + \delta) \\ &\leq \frac{\gamma^2 + \delta}{1-\theta}. \end{aligned}$$

**p. 698 (5)** change [EcB72] to [EcB92]

**p. 707 (12)** change 7.4.2 to 7.4.1