ERRATA CORRIGE

Interactive Algorithm for Multiobjective Optimization

E. E. ROSINGER¹

Communicated by A. V. Fiacco

Abstract. The definition of a class of matrices in Ref. 1 is modified.

Key Words. Multiobjective optimization, one decision-maker, man-machine interaction, modified Frank-Wolfe algorithm.

In a private correspondence, H. Streuff has pointed out that, in the relation

$$0 < (\epsilon_k)^{1/2} \leq 2(m.p)^{1/2}\delta,$$

at the end of the proof of Theorem 5.2, page 362, Ref. 1, ϵ_k might depend on δ , thus invalidating that proof. This inconvenience can easily be eliminated by replacing the class $\mathcal{D}(P, a^*)$ of matrices defined by the relation (78) on page 359, Ref. 1, as follows. Given an inquiry pattern P , a vector $a^* = (a_1^*, \dots, a_m^*) \in R^m$, $\|a^*\| = 1$, and $H > 0$, denote by $\mathcal{D}(P, a^*, H)$ the set of all matrices

$$D^* = \begin{bmatrix} \mu_1^* & 0 \\ 0 & \mu_p^* \end{bmatrix} P \begin{bmatrix} a_1^* & 0 \\ 0 & a_m^* \end{bmatrix},$$

where

$$\mu^* = (\mu_1^*, \dots, \mu_p^*) \in R^p, \quad \mu_1^*, \dots, \mu_p^* > 0, \quad \mu_1^* + \dots + \mu_p^* \leq H.$$

Accordingly, the class $\mathcal{D}(P_k, a_k^*)$ will be replaced (in Remark 5.1, Lemma 5.1, and Theorem 5.2) by a class $\mathcal{D}(P_k, a_k^*, H_k)$.

¹ Senior Chief Research Officer, National Research Institute for Mathematical Sciences, CSIR, Pretoria, South Africa.

References

1. ROSINGER, E. E., *Interactive Algorithm for Multiobjective Optimization*, Journal of Optimization Theory and Applications, Vol. 35, pp. 339–365, 1981.