Notice

Errata

“An implementation of Karmarkar’s algorithm for linear programming”, by I. Adler, N. Karmarkar, M.G.C. Resende and G. Veiga

[*Mathematical Programming* 44 (1989) 297–335]

On page 304, change equation (3.30) to:

$$\frac{d^i v_l}{dt^i}(0) = 0 \quad \text{for } i = 2, \dots, r. \quad (3.30)$$

On page 305, line 15 from the top should read:

Iteratively, for $i = 2, \dots, r$, we compute ρ_i , z_x^i and z_v^i . Based on (3.24) and (3.25),

On page 305, change equation (3.37) to:

$$z_x^i = \rho_i h_x^1 + h_x^i \quad \text{and} \quad z_v^i = \rho_i h_v^1 + h_v^i, \quad (3.37)$$

On page 305, change equation (3.38) to:

$$h_x^i = (A^T D_{v(0)}^{-2} A)^{-1} A^T D_{v(0)}^{-1} \sum_{j=1}^{i-1} F_{i-j} z_v^j \quad \text{and} \quad h_v^i = -A h_x^i. \quad (3.38)$$

On page 305, change equation (3.39) to:

$$\rho_i = -(h_v^i)_l / (h_v^1)_l. \quad (3.39)$$

Consequently, on page 306, change line 13 of Pseudo-code 3.1 to:

$$13 \quad h_x^i := (A^T D_{v(0)}^{-2} A)^{-1} A^T D_{v(0)}^{-1} \sum_{j=1}^{i-1} F_{i-j} z_v^j; \quad h_v^i = -A h_x^i;$$

On page 306, change line 14 of Pseudo-code 3.1 to:

$$14 \quad \rho_i := -(h_v^i)_l / (h_v^1)_l;$$

Finally, there is an unrelated typographical error. On page 305, change equation (3.40) to:

$$z_v^i = -A z_x^i \quad \text{for } i = 1, \dots, r, \quad (3.40)$$

Acknowledgement

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