Erratum

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We should like to communicate that in Ref. [1] there is a common error in the examples given in Section 3.

Due to an input error, the numerical results reported on p. 283–286 refer to the objective function

$$f(u) = -|u_1|^{3/2}.$$

For the objective function

$$f(u) = -|u_1 + (1/2)u_2 + \dots + ((n-1)/n)u_n|^{3/2}$$

numerical results on page 284, lines 1–29, must be replaced by the following:

Current best point: v^5 with $f(v^5) = -14.972899$.

When solving the first linear program we obtain the new feasible point $w = (0.409643, 5.601117, 6.135400, 0.0, 0.425802)$ with $f(w) = -21.121980$.

Adding the new constraint

$$-0.202189u_1 - 0.101094u_2 - 0.134792u_3 - 0.151641u_4 - 0.161751u_5 \leq -1.544949$$

to the original system yields an empty feasible set. Therefore, the algorithm terminates yielding an optimal solution $u^* = w$.

For PAA and OA on pages 284–286 the results should be corrected accordingly.

References

- [1] Horst, R., Thoai, N. V.: Modification, implementation and comparison of three algorithms for globally solving linearly constrained concave minimization problems. *Computing* 42, 271–289 (1989).

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