

Erratum to:

A Simple Derivation of the Hansen-Bliek-Rohn-Ning-Kearfott Enclosure for Linear Interval Equations (Reliable Computing 5 (2) (1999))

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Abstract. In the INTLAB program for the interval enclosure of the solution set of linear systems of equations with interval data, published in the above-mentioned paper, one rounding is in the wrong direction. A simple change amends this bug.

As observed by Helmut Jarausch (private communication), a rigorous upper bound for β_i in the formula (2.2) of the above paper, $\beta_i = u_i / d_i - |\mathbf{b}_i|$, requires a lower bound on d_i . However, the program at the end of the paper provides only an upper bound (needed for α_i). To correct this defect, replace the line

```
beta = u ./ d - abs(b) ;
```

in the program by

```
beta = u ./ dlow - abs(b) ;
```

where the lower bound dlow is computed by

```
dlow = v.*w' - diag(B) ; dlow = max(0, -dlow) ;  
% rigorous lower bound for d
```

to be inserted directly before the line computing

```
B = B + v.*w ;
```

The work only changes by negligible $O(n)$ operations. The corrected algorithm is available as stage 2 in the INTLAB [2] (Version 3, December 22, 1999) routine `verifylss`.

References

1. Neumaier, A.: A Simple Derivation of the Hansen-Bliek-Rohn-Ning-Kearfott Enclosure for Linear Interval Equations, *Reliable Computing* 5 (2) (1999), pp. 131–136.
2. Rump, S. M.: INTLAB—INTerval LABoratory, in: Csendes, T. (ed.), *Developments in Reliable Computing*, Kluwer, Dordrecht, 1999, pp. 77–104.