

**Typos and Errors In
Linear Algebra and Optimization
with Applications to Machine Learning, Vol. II**

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vii, delete the extra “the” in the paragraph
“In Chapter 15 ...”

6, delete the extra “the” in the paragraph
“In Chapter 15 ...”

48, Just after Definition 2.25, change “Def-
inition 2.23” to “Definition 2.25”

49, line -9, the first $\|x_n\|$ should be $\|x_1\|$.

53, middle of page, change “anisometry” to
“an isometry”

87, middle of page, $(a, b]$ should be (a, b) .

119, middle of page, change

$\nabla J(u) + \lambda_1 \nabla \varphi_1(u) + \cdots + \lambda_1 \nabla \varphi_m(u)$ to
 $\nabla J(u) + \lambda_1 \nabla \varphi_1(u) + \cdots + \lambda_m \nabla \varphi_m(u)$

120, at the end of Proposition 4.2, change
 (u, λ) to (u, μ) .

120, middle of page, change

“Indeed $dL(u, \mu) = 0$ if equivalent” to “In-
deed $dL(u, \mu) = 0$ is equivalent”

121, middle of page, change $(\text{Jac}(J)(u))^\top$
to $(\text{Jac}(\varphi)(u))^\top$.

129, In Part (2) of Theorem 4.3, change
“centered at v ” to “centered at u .” In the
proof, change $\epsilon < \alpha$ to $\epsilon < (1/2)\alpha$, and
change $v \in (u, w + w)$ to $v \in (u, u + w)$.

132, 2/3 of the page, change “a function if
convex” to “a function is convex”

134, in the proof of Theorem 4.4, line 5,
change $0 \leq t \leq 1$ to $0 \leq t$.

140, line 6, change “in u ” to “at u ”

140, in Part (3), line 4, change “in needed”
to “is needed”

143, in Problem 4.3, line 1, change “in u ”
to “at u ”

143, in Problem 4.4, delete “in a unique
way”

145, first line of Section 5.1, change “for
find” to “to find”

149, line 9 and 10, change Δ_k to Δx_k .

152, last line, change “ $\|b - a\| < \beta \|b - a\|$ ”
to “ $\|b - a\| \leq \beta \|b - a\|$ ”

162, in Problem 5.5(2) and 5.5(3), change
 $X_0 A$ to $A X_0$.

170, line 4, change “surjective onto” to “in-
jective into”

170, in Proposition 6.2, line 4, add “ $x_0 =$
 $A^{-1}b$ ” between “solution” and “of”. In the
proof, x should be x_0 , except in the last
occurrence of $Q(x)$.

181, line -7, change $b^\top A^+ A A^+ b$ to
 $(1/2)b^\top A^+ A A^+ b$.

189, Problem 6.2, change “surjective onto”
to “injective into”

192, bottom matrix, more space needed be-
tween the columns

195, bottom of page, change “semidefinire”
to “semidefinite”

262, near bottom of page, the pivot is not
indicated in red, but by a circle

320, in Proposition 12.4, the first sentence
should be “Let E be a Hilbert space and let
 $X \subseteq E$ be any nonempty convex and closed
subset.” Then in (1), “For any $u \in E$, there
is a unique”

337, in Problem 12.4, change (u, v) to $\langle u, v \rangle$
and $\Lambda_C = \{u \in C \mid h(u) \neq +\infty\}$ to $\Lambda_C =$
 $\{u \in V \mid h(u) \neq +\infty\}$.

341, line 6, change $LB(X)$ to $UB(X)$.

341, middle of the page, $J(x) = -x$ should
be $J(x) = x$.

350, line 3, add = in front of the line

350, in Theorem 13.2, insert “real” in front
of “Hilbert space”

353, in $(*_2)$ and $(*_3)$, change $v \in V$ to $v \in$
 U . Just after $(*_4)$, change $F: V \rightarrow V$ to
 $F: U \rightarrow U$.

355, middle of page, change “coerce” to
“coercive”

358, in (2), line -4, add “Typically, $\rho_k > 0$.”

364, in Step 4, line 6, change to “for every
 $\epsilon > 0$, there is some $\delta > 0$ such that if
 $\|u_k - u_{k+1}\| < \delta$ then”

364, in Step 4, change $\|w\| \leq 1$ to $\|w\| = 1$.

370, line 4, change $u \in M$ to $u \in V.0$

370, in Equation $(*)$, change

$\rho_k \langle \nabla J_{u_k} - \nabla J_u \rangle$ to $\rho_k (\nabla J_{u_k} - \nabla J_u)$.

371, line 10, delete “we” in front of $\alpha = \lambda_1$.

371, line 10, insert “smallest” in front of
“eigenvalue”

372, line 5, change $b \leq 2/\lambda_n$ to $b < 2/\lambda_n$.
 380, line -9, the right-hand should be $\inf_{v \in u_k + \mathcal{G}_k} J(v)$.
 380, line -3, change $i < j$ to $i \neq j$.
 381, in Proposition 13.7, line 5, change $1 \leq i < j \leq k$ to $1 \leq i \neq j \leq k + 1$.
 381, in the proof of Proposition 13.7, change “is a vector space” to “is a subspace”, and “by Theorem 4.4” to “Corollary 4.1”.
 381, in the proof of Proposition 13.7, change lines -4, -6, -8, change ℓ to $\ell + 1$.
 383, line -9, add “where we form these inner products for $j = 0, \dots, k$, in that order.”
 385, in the proof of Proposition 13.9, second line, change $A\nabla_\ell$ to Ad_ℓ .
 385, line -2, change ∇J_k to ∇J_{u_k} and on line -1 change $\nabla J_{\ell+1}$ to $\nabla J_{u_{\ell+1}}$.
 386, after (*5), change $\langle Av, a \rangle$ to $\langle Av, v \rangle$.
 387, in Example 13.3, line 3, the second occurrence of $(x y)$ should be $(2 - 8)$.
 388, lines 1 and 4, change $\rho_k Ad_k$ to $\rho_\ell Ad_\ell$.
 388, Equation (*7) should be $r_k = \nabla J_{u_k} = Au_k - b$.
 388, in (*8), change $r_{k+1} = r_k + \rho_k Ad_k$ to $r_{k+1} = r_k - \rho_k Ad_k$.
 388, line -1, change $d_{k+1} = r_{k+1} - \beta_{k+1} d_k$ to $d_{k+1} = r_{k+1} + \beta_{k+1} d_k$.
 397, in Problem 13.1, Part (2), change $\langle Au - b, v - u \rangle$ to $\langle Au - b, v - u \rangle$.
 403, bottom of page, change “said to be active is” to “said to be active if”
 421, after Proposition 14.3, the third sentence should be “then the linear system $Ax = b$ has some solution $x \geq 0$.”
 430, 1/3rd of page, change “where where” to “where”
 469, middle of the page, change “Then any solution” to “Then for any solution”
 508, line -8, the inequalities should be $-\infty \leq \alpha < 0$.
 519, last line, change “cone” to “convex set”

522, in Proposition 15.10, line 3, change “linear form” to “affine form” and change x to y in “ $f(x) \geq \varphi(x)$ for all $x \in \mathbf{R}^n$ ”
 528, in Theorem 15.2, change x to y in $f(x) \geq \varphi(x)$ for all $x \in \mathbf{R}^n$ ”
 529, at the end of the proof of Theorem 15.2, change x to y in “ $f(x) \geq \varphi(x)$ for all $x \in \mathbf{R}^n$ ”
 548, line 9, change $\partial(h + I_C)(x) \subseteq \partial h(x) + \partial I_C(x)$ to $\partial h(x) + \partial I_C(x) \subseteq \partial(h + I_C)(x)$
 548, in Part (2) of the proof of Proposition 15.26, change “ $y \in \partial(h + \partial I_C)(x)$, and by” to “ $0 \in \partial h(x) + \partial I_C(x)$, since by”
 551, in Theorem 15.10, Clause (2), missing comma in $j = 1, \dots, p$. In Clause (3), ψ_i should be ψ_j .
 593, middle of the page, change “arround” to “around”
 642, the (3, 3) entry in matrix A should be I_p
 650, the (2, 3) entry in matrix A should be I_p
 676, the (3, 3) entry in matrix A should be I_p
 677, the (3, 3) entry in matrix A_2 should be I_p
 692, the (2, 3) entry in matrix A should be I_p
 728, the (3, 3) entry in matrix A should be I_p
 729, Problem 18.7, the (2, 3) entry in matrix A should be I_p
 730, Problem 18.8 the (3, 3) entry in matrix A should be I_p
 730, Problem 18.8 the (3, 3) entry in matrix A_2 should be I_p
 751, middle of the page, change “arround” to “around”
 763, line -9, change to $\lambda_+ = K\mu_+, \lambda_- = K\mu_-$
 766, line -5, delete “can” in “can can”
 767, line 3, change to “X20 is a 50×30 matrix”

767, middle of page, Change to “ $K = 0.01$
and $\tau = 0.99$ ”, and to “ $K = 0.99$ and $\tau =$

0.01.”

783, line -12, change b to w