## Optimization for Data Analysis: Typos

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## Typos for "Optimization for Data Analysis" 9 July 2022

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• p.19, two equations below (2.12), and "=" should be replaced by "≤". Specifically,

$$f(x^* - \alpha \nabla f(x^*)) = f(x^*) - \frac{1}{2}\alpha ||\nabla f(x^*)||^2 < f(x^*),$$

should be

$$f(x^* - \alpha \nabla f(x^*)) \le f(x^*) - \frac{1}{2}\alpha ||\nabla f(x^*)||^2 < f(x^*),$$

- p.34, first line after proof of Theorem 3.5: "for the sequence" should be "for the sequence".
- p.40, line -8: "using the (3.22a)" should be "using (3.22a)".
- p.46, second line of Example 3.8: " $\sum_{i=1}^{n} p_i = 0$ " should be " $\sum_{i=1}^{n} p_i = 1$ ".
- p.47, last line: "for all  $g \in \partial f(x)$ , where  $\|\cdot\|_*$  is the dual norm of  $\|\cdot\|$ ." should be "for all  $g \in \partial f(x)$ . Here,  $\partial f(x)$  denotes the subdifferential of f at x (see Definition 8.1) and  $\|\cdot\|_*$  is the dual norm of  $\|\cdot\|$ , defined by  $\|z\|_* = \sup_{\|x\| \le 1} z^T x$ ."
- p.48, line 4: "the definition of the normal cone" should be "the definition of the normal cone (Definition 7.1)"
- p.68, line -11. Missing ")": "Beck and Teboulle, 2009)." should be "Beck and Teboulle, 2009).)"
- p.79, in formula (5.10), " $(f(y_i), x_i)$ " should be " $(f(x_i), y_i)$ ". In the line before this formula, " $\hat{x}(y)$ " should be "f(x)".
- p.95, line 18: "described by first by Zhang (2004)" should be "described first by Zhang (2004)".
- p.102, line –8: "Many optimization" should be "Many optimization problems".
- p.130, line 4: "Goldstein, 1974" should be "Goldstein (1974)"
- p.174, line –6: "when  $\varphi$  obtained from" should be "for  $\varphi$  obtained from"
- p.180, two lines before formula (10.20), "strongly convex in  $\lambda$ " should be "strongly concave in  $\lambda$ ".
- p.190, last line:  $(\nabla_{x_{l-3}}\phi_{l-2})$  should be  $(\nabla_{\phi_{l-3}}\phi_{l-2})$
- p.194, line 18: "all of its of its children" should be "all of its children".
- p.207, line 8. "both (A.16) and (A.17) both have" should be "both (A.16) and (A.17) have".
- p.210, line -14: " $x^k = (k, 1/k)^T$ " should be " $x^k = (k, 1/k)$ "

- p.210 line -12: " $z^k \to (0,0)^T$  but  $(0,0)^T \notin X Y$ " should be " $z^k \to (0,0)$  but  $(0,0) \notin X Y$ ".
- p.211, lines 11-12: "almost immediate consequence of the separating hyperplane theorem" should be "almost immediate consequence of Lemma A.11".
- p.215, line 7: "a  $n \times n$  orthogonal matrix" should be "an  $n \times n$  orthogonal matrix"