Chapter 1. Optimization Overview

Page 22. About the gradient in Eq. (1.23),

$$\nabla f = \begin{bmatrix} \frac{\partial f}{\partial x_1} \\ \frac{\partial f}{\partial x_n} \\ \vdots \\ \frac{\partial f}{\partial x_n} \end{bmatrix}$$

where the second entry should be $\partial f/\partial x_2$.

Page 48. About the gradient descent formula in Eq. (2.16a),

$$\mathbf{x}_{k+1} = \mathbf{x}_k - \gamma (\mathbf{A}\mathbf{x}_k - \mathbf{b})$$

should be

$$\mathbf{x}_{k+1} = \mathbf{x}_k - \gamma(\mathbf{A}\mathbf{x}_k + \mathbf{b})$$

Page 50. About the gradient descent update in Eq. (2.19),

$$\mathbf{x}_{k+1} = \mathbf{x}_k - \gamma \nabla f(\mathbf{x}_k) + \frac{\beta_k \mathbf{v}_k}{\mathbf{v}_{k+1}}$$
$$\mathbf{v}_{k+1} = \beta \mathbf{v}_k - \gamma \nabla f(\mathbf{x}_k)$$

where the hyper-parameter β_k should be β . In my mind, this equation could be simplified as follows,

$$\mathbf{v}_{k+1} = \beta \mathbf{v}_k - \gamma \nabla f(\mathbf{x}_k)$$
$$\mathbf{x}_{k+1} = \mathbf{x}_k + \mathbf{v}_{k+1}$$

Page 51. Multiplying both sides by Δt^2 and grouping terms, this simplifies as

$$m(\mathbf{x}_{k+1} - 2\mathbf{x}_k + \mathbf{x}_{k+1}) = -\Delta t^2 \nabla f(\mathbf{x}_k) - \frac{\mathbf{d}}{\Delta} t(\mathbf{x}_{k+1} - \mathbf{x}_k)$$

should be

$$m(\mathbf{x}_{k+1} - 2\mathbf{x}_k + \mathbf{x}_{k+1}) = -\Delta t^2 \nabla f(\mathbf{x}_k) - \delta \Delta t(\mathbf{x}_{k+1} - \mathbf{x}_k)$$

This typo also appears in the left-hand side:

$$(m + \mathbf{d}\Delta t)\mathbf{x}_{k+1} = \cdots$$

which should be

$$(m + \delta \Delta t)\mathbf{x}_{k+1} = \cdots$$

Page 72. For the matrix-vector product in Eq. (2.66a), it should be

$$\mathbf{A}\mathbf{x} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} \sum_{j=1}^n a_{1j} x_j \\ \sum_{j=1}^n a_{2j} x_j \\ \vdots \\ \sum_{j=1}^n a_{nj} x_j \end{bmatrix}$$

Correspondingly, the gradient in Eq. (2.67) should be

$$\nabla(\mathbf{A}\mathbf{x}) = \begin{bmatrix} \frac{\partial}{\partial x_1} \left(\sum_{j=1}^n a_{1j} x_j \right) & \frac{\partial}{\partial x_2} \left(\sum_{j=1}^n a_{1j} x_j \right) & \cdots \\ \frac{\partial}{\partial x_1} \left(\sum_{j=1}^n a_{2j} x_j \right) & \frac{\partial}{\partial x_2} \left(\sum_{j=1}^n a_{2j} x_j \right) & \cdots \\ \vdots & \vdots & \ddots \end{bmatrix} = \mathbf{A}$$

Page 73. The formula in Eq. (2.71a) should be

$$\mathbf{x}^{\top} \mathbf{A} \mathbf{x} = \begin{bmatrix} x_1 & x_2 & \cdots & x_n \end{bmatrix} \begin{bmatrix} \sum_{j=1}^{j} a_{1j} x_j \\ \sum_{j=1}^{j} a_{2j} x_j \\ \vdots \\ \sum_{j=1}^{j} a_{nj} x_j \end{bmatrix}$$