## Asymptotic Cones and Functions in Optimization and Variational Inequalities Alfred Auslender and Marc Teboulle

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## Errata as of September 2006

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p.8, l.2: C_1 \cap ri C_2 = \emptyset.
p.9, l.7: \alpha \cdot \infty = 0.
p.10, l.7: replace 'epi(\inf_{i \in I} f_i) = \bigcup_{i \in I} \operatorname{epi} f_i' by \operatorname{epi}(\inf_{i \in I} f_i) \subset \bigcup_{i \in I} \operatorname{epi} f_i'.
p.11, l.9: replace 'x, y \in \mathbb{R}^n' by 'x, y \in \text{dom } f'.
p.13, In Proposition 1.2.9, l.17: replace t_i f_i(x) by t_i f_i(x_i).
p.16, l.13: replace 'max' by 'sup'.
p.17, l.-7: replace 'x \in ri(\text{dom } f)' by 'x \in int(\text{dom } f)'
p.19, l.12: replace \{C\}_{i \in I} by \{C_i\}_{i \in I}.
p.19, l.24: dom \sigma_C \subset \cap_{i \in I} \text{dom } \sigma_{C_i}.
p.22, l.17: after 'at every point \bar{x} \in \mathbb{R}^n,' insert '(and S(\bar{x}) is a compact set for each \bar{x})'.
p.43, l.14: add the assumption 'C is semibounded'; l.19 (b): remove 'If in addition C is
semibounded then'.
p.44, Just after Definition 2.4.1, the sentence "We recall....for all y \in V" should be removed.
The continuity of \sigma_C at x means that for each sequence \{x_k\} converging to x the sequence
\{\sigma_C(x_k)\}\ converges to \sigma_C(x).
p.49, l.18: denotes
p.53, l.3: replace 'f(t) = t \sin t^{-1}' by 'f(t) = t \sin t'.
p.55, l.4: in the second expression for \mathcal{K}_f, replace '(epi f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\}') by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})' by 'L((\text{epi } f)_{\infty} \cap \{(d,0) | d \in \mathbb{R}^n\})'
\{(d,0)|d\in\mathbb{R}^n\}), where L is the projection map on \mathbb{R}^n.
p.59, l.2: replace p_f by p.
p.59, l.11: y, x should be 'd' in the formula of cl p.
p.62, In Proposition 2.6.4, replace \psi: (-\infty, b) \to \mathbb{R} with 0 \le b \le \infty be a convex' by
\psi: \mathbb{R} \cup \{+\infty\} with dom \psi = (-\infty, b), 0 \le b \le +\infty be a lsc convex'.
p.65, l.-2: in the right hand side of (c), replace '\psi(s^{-1})' by '\psi^*(s^{-1})'.
p.67,l.17: replace 'tr(AB)' by 'tr A^tB'.
p.79, l.-18: after by Zalinescu [135], add 'see also C. Zalinescu, Stability for a class of
nonlinear optimization problems and applications, in Nonsmooth Optimization and Related
Topics, F. H. Clarke, V. F. Dem'yanov, F. Gianessi (eds.), Plenum Press, New York, 1989,
pp. 437-458.'.
p.82, l. -16: change 'on the level set' by 'on the nonempty level set'.
p.83, l.-7: d_k converging to x.
p.91, l.15: add after 'convex' 'and with inf f > -\infty'.
p.92, l.9: after 'f := \sup_k f_k' insert 'a proper function,'.
p.100, l.-3: replace 'Then since' by 'Then since whenever C(y) \neq \emptyset, one has'.
p.111, l.11: remove the extra +.
p.112, l. -8: after image add: of such a set under a linear map is closed.
p.113; l.18: replace \varepsilon_1 by \lambda_1.
p.120, l. -11: after 'i = 1, ..., r' add ' and 'f_i(\hat{x}) \leq 0, i = r + 1, ..., m.
p.121, l.7: To apply Proposition 1.2.22, one needs to change 'ri dom f_0' by 'int dom f_0' in the
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- hypothesis (ii), (p.120, 1,-11). However, a different proof of Theorem 4.1.2 would allow to keep the hypothesis (ii) as stated with the relative interior assumption on dom  $f_0$ .
- p.125, l.-11: should be ' $(f(x) \lambda)$ ' instead of '(f(x))'.
- p.126, In Lemma 4.2.2 (b): replace  $y \in ri \operatorname{dom} f$  by  $y \in int \operatorname{dom} f$ .
- p.127, l.4, l. -4, l. -7; p.128, l.11 and p.131 l. -12: replace  $x \in \text{ri dom } f$  by  $x \in \text{int dom } f$ .
- p.127, l.-4; p.128, l.11, and p.131, l. -12: insert after that ' $\infty > f(x) > \inf f$ '.
- p.130, l.-3: last term should be  $s(f^*(y/s) + \lambda)$ .
- p.131, l.13: replace Proposition 3.6.1 by Proposition 3.6.2
- p.133, l.-2: replace 'norm on  $\mathbb{R}^n$  by 'norm on  $\mathbb{R}^m$ '.
- p.140, l.17: replace the letter 'm' in (P) by ' $m_*$ ', as well in the corresponding places in Theorem 4.1.1 and its proof in p. 141.
- p.141, l.12: replace Definition 4.3.1(c) by Definition 4.4.1(c), and in l.19: Theorem 4.1.1 by Theorem 3.6.3.
- p.150, l.19: Without additional assumptions on  $\Phi$ , the implication (b)  $\Longrightarrow$  (c) is incorrect.
- p.156, l.2: after Theorem 5.1.4(a) add: and Corollary 5.1.1(a) applied...
- p.156, in Corollary 5.2.2: remove: and  $g: \mathbb{R}^n \to \mathbb{R} \cup +\infty$ , and add: be a proper lsc convex function, and let A:...
- p.160, In Proposition 5.3.2, the statement (b) should be replaced by 'Under assumption (R),
- if  $0 \in \text{ri dom } \varphi$ , then assumption (S) holds, and  $\text{ri dom } \varphi = \text{int dom } \varphi'$ .
- p.160, l.-9: replace the letter '(L)' by '(R)'.
- p.161, l.2: replace the letter '(L)' by '(R)'.
- p.163, l.-10: remove the example of the log-sum-exp function which is not strictly convex.
- p.164, l.-2: add for 'every k' after  $C_1(u^k)$ .
- p.178, in formula (5.8) replace:  $\sup_{y \in D} K(\cdot, y)_{\infty} > 0, \ \forall w \neq 0.$
- p.179, l.17: replace  $S_P(v)$  by  $S_P(u)$ .
- p.192, l.3: replace 'is then' by 'and then  $\delta_C$ '.
- p.194, l.-3: replace (y, w) by (z, w), and  $y \in \partial f_0(x) + \ldots$  by  $z \in \partial f_0(x) + \ldots$
- p.210, l.8: replace  $\forall v \in \text{dom } T \text{ by } \forall w \in \text{dom } T.$
- p.215, l.-5 and last line: replace Proposition 6.6.4(v) by Proposition 6.6.4(e) and Proposition
- 6.6.4(iv) by Proposition 6.6.4(d).
- p.217, l.-7: add 'if' after we assume.
- p.219, l.18: replace 'using Corollary 6.8.2' by 'using Corollary 6.8.2'.
- p.220, l.1: replace 'enssure' by 'ensure'.
- p.226, In statement of Theorem 6.9.2: add after exists  $x^*$ , 'in  $M(u^*)$ ' and replace ' $u^*$  +
- $F(x^*) = 0$ ' with ' $F(x^*) \le 0$ '. In the proof of that Theorem: add 'in  $M(u^*)$ ' after there exists  $x^*$ .
- p.229, l.8: remove the '(i)' in Proposition 6.8.1.

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