
Errata to Introduction to Derivative-Free Optimization (05/17/2015)

A. R. Conn, K. Scheinberg, and L. N. Vicente, Introduction to Derivative-Free Optimization, MPS-SIAM Book Series on Optimization, SIAM, Philadelphia, 2009

Approx. xii + 277 pages / Softcover / ISBN: 978-0-898716-68-9 (**Second Printing**)

1. Page 33, Lines -10,-9: “Again, one points out that a simplex gradient defined in this way is the gradient g of the linear regression model $m(x) = c + g^\top x$.”

Corrected version: Again, one points out that a simplex gradient defined in this way is the gradient g of a linear regression model, if written as $m(x) = f(y^0) + g^\top(x - y^0)$.

2. Page 69, last line:

$$“\kappa_{ef} = \nu_2/2 + (1/2 + n^{1/2}/2 + \sqrt{2\bar{p}^{1/2}}/4)\nu_2\|\hat{\Sigma}^{-1}\|.”$$

Corrected version:

$$\kappa_{ef} = \nu_2/2 + (1/2 + n^{1/2}/2 + \sqrt{2\bar{p}^{1/2}}/4)\nu_2\|\hat{\Sigma}^{-1}\|,$$

with $\bar{p} = n(n + 1)/2$.

3. Page 245, Line 14: “the following is a set of positive generators”

Corrected version: the following includes a set of positive generators

We thank all our readers but we are particularly grateful to those who pointed out errors, namely Andreas Griewank, Warren Hare, Sébastien Le Digabel, and A. Ismael F. Vaz.