

## ERRATA CORRIGE

### Interactive Algorithm for Multiobjective Optimization

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Communicated by A. V. Fiacco

**Abstract.** The definition of a class of matrices in Ref. 1 is modified.

**Key Words.** Multiobjective optimization, one decision-maker, man-machine interaction, modified Frank-Wolfe algorithm.

In a private correspondence, H. Streuff has pointed out that, in the relation

$$0 < (\epsilon_k)^{1/2} \leq 2(m.p)^{1/2}\delta,$$

at the end of the proof of Theorem 5.2, page 362, Ref. 1,  $\epsilon_k$  might depend on  $\delta$ , thus invalidating that proof. This inconvenience can easily be eliminated by replacing the class  $\mathcal{D}(P, a^*)$  of matrices defined by the relation (78) on page 359, Ref. 1, as follows. Given an inquiry pattern  $P$ , a vector  $a^* = (a_1^*, \dots, a_m^*) \in R^m$ ,  $\|a^*\| = 1$ , and  $H > 0$ , denote by  $\mathcal{D}(P, a^*, H)$  the set of all matrices

$$D^* = \left[ \begin{array}{c|c} \mu_1^* & 0 \\ \hline 0 & \mu_p^* \end{array} \right] P \left[ \begin{array}{c|c} a_1^* & 0 \\ \hline 0 & a_m^* \end{array} \right],$$

where

$$\mu^* = (\mu_1^*, \dots, \mu_p^*) \in R^p, \quad \mu_1^*, \dots, \mu_p^* > 0, \quad \mu_1^* + \dots + \mu_p^* \leq H.$$

Accordingly, the class  $\mathcal{D}(P_k, a_k^*)$  will be replaced (in Remark 5.1, Lemma 5.1, and Theorem 5.2) by a class  $\mathcal{D}(P_k, a_k^*, H_k)$ .

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**References**

1. ROSINGER, E. E., *Interactive Algorithm for Multiobjective Optimization*, Journal of Optimization Theory and Applications, Vol. 35, pp. 339–365, 1981.