Erratum

A short proof of finiteness of Murty’s principal pivoting algorithm

Jiri Rohn

Faculty of Mathematics and Physics, Charles University, Malostranske nam. 25, 11800 Prague, Czechoslovakia

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In the formulation of the linear complementarity problem

\[ y = Mz + q, \quad (1) \]
\[ y^Tz = 0, \quad (2) \]
\[ y \geq 0, \quad z \geq 0, \quad (3) \]

equation (2) should be replaced by

\[ y_iz_i = 0 \quad (i = 1, \ldots, n) \quad (2') \]

since the proof of the lemma on p. 255 actually uses (2'), not (2) (condition (3) is not assumed to hold there, so that (2) and (2') are not equivalent in the context). After this change, all the subsequent results are correct.