1. (22.Jul.2011)
   Equation (14)
   $$\underset{\bar{\boldsymbol{v}}^{(i)}}{\text{minimize}}\ \Delta\bar{\boldsymbol{v}}^{(i)T}\boldsymbol{H}\Delta\bar{\boldsymbol{v}}^{(i)} + \Delta\bar{\boldsymbol{v}}^{(i)T}\nabla\bar{f}(\bar{\boldsymbol{v}}^{(i)})$$
   should read
   $$\underset{\Delta\bar{\boldsymbol{v}}^{(i)}}{\text{minimize}}\ \Delta\bar{\boldsymbol{v}}^{(i)T}\boldsymbol{H}\Delta\bar{\boldsymbol{v}}^{(i)} + \Delta\bar{\boldsymbol{v}}^{(i)T}\nabla\bar{f}(\bar{\boldsymbol{v}}^{(i)})$$

2. (24.Jul.2011)
   pp. 6, just before the definition of matrix $\boldsymbol{S}$
   "block triangular" should read "block tridiagonal"

3. (26.Jul.2011)
   pp. 7, just after **Algorithm 2**
   "right-hand-size" should read "right-hand-side"

4. (17.Oct.2011)
   Top of pp. 6. The equation
   $$\boldsymbol{M}(\bar{\boldsymbol{v}}) = 2\tilde{\boldsymbol{H}}_c + \kappa\,\text{diag}\left(\frac{1}{u_1 - \bar{v}_1}, \dots, \frac{1}{u_p - \bar{v}_p}\right) + \kappa\,\text{diag}\left(\frac{1}{\bar{v}_1 - \ell_1}, \dots, \frac{1}{\bar{v}_p - \ell_p}\right).$$
   should read
   $$\boldsymbol{M}(\bar{\boldsymbol{v}}) = 2\tilde{\boldsymbol{H}}_c + \kappa\,\text{diag}\left(\frac{1}{(u_1 - \bar{v}_1)^2}, \dots, \frac{1}{(u_p - \bar{v}_p)^2}\right) + \kappa\,\text{diag}\left(\frac{1}{(\bar{v}_1 - \ell_1)^2}, \dots, \frac{1}{(\bar{v}_p - \ell_p)^2}\right).$$

5. (17.Oct.2011)
   pp. 6, just after the definition of matrix $\boldsymbol{L}$
   "one has to form the Cholesky factors of only one 3×3 matrix"

   This statement is correct only in the case of the active set method presented in Section V.D. In the case of the interior-point method, the Cholesky factors of the full 6×6 block should be formed. The reason is that, due to the addition of
   $$\kappa\,\text{diag}\left(\frac{1}{(u_1 - \bar{v}_1)^2}, \dots, \frac{1}{(u_p - \bar{v}_p)^2}\right) + \kappa\,\text{diag}\left(\frac{1}{(\bar{v}_1 - \ell_1)^2}, \dots, \frac{1}{(\bar{v}_p - \ell_p)^2}\right)$$
   to $2\tilde{\boldsymbol{H}}_c$ when forming $\boldsymbol{M}(\bar{\boldsymbol{v}})$ (see top of pp. 6), it is possible that entry $(1, 1)$ and $(4, 4)$ of each block $\boldsymbol{M}_{k,k} \in \mathbb{R}^{6\times 6}$ become different from each other, and when performing the similarity transform $\bar{\boldsymbol{R}}_k\boldsymbol{M}_{k,k}^{-1}\bar{\boldsymbol{R}}_k^T$, the off-diagonal blocks become nonzero (this is not the case when using the active set method in Section V.D because the inequality constraints are handled explicitly, and are not approximated).

6. (12.Apr.2012)
   In **Algorithm 1**, the expression for $\tau^{(i)}$ should read
   $$\tau^{(i)} = \min_{j \notin \mathcal{G}^{(i)}} \left\{ \begin{array}{ll} \dfrac{u_j - \bar{v}_j^{(i)}}{\Delta\bar{v}_j^{(i)}} & \text{when } \Delta\bar{v}_j^{(i)} > 0 \\ \dfrac{\ell_j - \bar{v}_j^{(i)}}{\Delta\bar{v}_j^{(i)}} & \text{when } \Delta\bar{v}_j^{(i)} < 0 \end{array} \right\}$$