Errata

6^9: ..., $G: \mathbb{R}^n \times \mathbb{R}^m \to \mathbb{R}^g$...

19^{11}: $0 \in \nabla f(\overline{x}) + \hat{N}_M(\overline{x})$

22^{13}: Replace the last sentence with:
"Finally, in the last case we have $g_{i_0}(x^*,\, y^*) = 0,\ \lambda^*_{i_0} = 0$, which implies

$$\begin{aligned}(\nabla \lambda^*_{i_0} g_{i_0}(x^*,\, y^*))^T s &= \\ &= \lambda^*_{i_0}(\nabla g_{i_0}(x^*,\, y^*))^T(s_1,\, \ldots,\, s_{m+n}) + g_{i_0}(x^*,\, y^*) s_{m+n+i_0} = 0\end{aligned}$$

for every $s \in \mathbb{R}^{n+m+p}$. Since i_0 was chosen arbitrarily, we have

$$\nabla \lambda^{*T} g(x^*,\, y^*)^T = 0,$$

hence the linear independence condition of the MFCQ is violated in $(x^*,\, y^*, \lambda^*)$."

25_1: An original modification of the proof for the following theorem *is presented*.

33^1: ...$(x^t,\, y^t)$ is the *local* optimal solution...

36^{10}: Replace "$y\, geq\, 0$" with "$y \geq 0$".

42^{16}: ...variables Z such that $\mathsf{E}|Z|^p < \infty$ by $\mathcal{L}_p$...