Errata to Automatic robust convex programming

October 4, 2011

On page 10 in the D-norm example, we have mistakenly used the dual D-norm for the uncertainty description instead of D-norm. It is straightforward to show that the D-norm uncertainty set correspond to a description

\[ \text{Co}\{||w||_1 \leq 1, r||w||_\infty \leq 1\} \] (1)

The corresponding code would be

\[ C = [A*(x+w) <= b, \]
\[ \quad \text{projection(hull(norm(w,1),r*norm(w,inf)),w),} \]
\[ \quad \text{uncertain(w)}] \]