

Errata to Automatic robust convex programming

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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

$$\mathbf{Co}\{\|w\|_1 \leq 1, r\|w\|_\infty \leq 1\} \quad (1)$$

The corresponding code would be

```
C = [A*(x+w) <= b,  
      projection(hull(norm(w,1), r*norm(w, inf)), w),  
      uncertain(w)]
```