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Erratum

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

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In the formulation of the linear complementarity problem

$$y = Mz + q, \tag{1}$$

$$y^{\mathrm{T}} z = 0, \tag{2}$$

$$y \geqq 0, \quad z \geqq 0, \tag{3}$$

equation (2) should be replaced by

$$y_i z_i = 0 \quad (i = 1, \ldots, n) \tag{2'}$$

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.