Correction

There are a couple of unfortunate errors in equations (4.2) and (4.3) of the article. Specifically, the $\ell_\infty$-norm in both equations should be replaced by the $\ell_1$-norm. The correct versions of these equations are as follows:

\[
\begin{align*}
\min_{w, \theta, y, z} \quad & (1 - \lambda) \left[ \sum_{i=1}^{m_1} y_i + \sum_{i=1}^{m_2} z_i \right] + \lambda \sum_{i=1}^{n} |w_i| \quad \text{s.t.} \\
& x^i w - \theta + y_i \geq 1 \quad \forall i \in M_1, \\
& x^i w - \theta - z_i \leq -1 \quad \forall i \in M_2, \\
& y \geq 0_{m_1}, \quad z \geq 0_{m_2}.
\end{align*}
\]

This can be converted to

\[
\begin{align*}
\min_{w, \theta, y, z} \quad & (1 - \lambda) \left[ \sum_{i=1}^{m_1} y_i + \sum_{i=1}^{m_2} z_i \right] + \lambda \sum_{i=1}^{n} v_i \quad \text{s.t.} \\
& x^i w - \theta + y_i \geq 1 \quad \forall i \in M_1, \\
& x^i w - \theta - z_i \leq -1 \quad \forall i \in M_2, \\
& y \geq 0_{m_1}, \quad z \geq 0_{m_2}, \quad v_i \geq w_i \quad \forall i, \quad v_i \geq -w_i \quad \forall i.
\end{align*}
\]

(4.3)