

MATHEMATICAL FORMULAS FOR PROBLEMS IN “BOLIB 2019: BILEVEL OPTIMIZATION LIBRARY OF TEST PROBLEMS VERSION 2”

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ABSTRACT. This document is a supplementary material for the Bilevel Optimization LIBrary of test problems (BOLIB—for short), which contains a collection of test problems to help support the development of numerical solvers for bilevel optimization. It contains the mathematical formulas of all the problems in BOLIB together with some useful information on the corresponding solutions.

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The examples presented in this document are for a bilevel optimization problem of the form

$$\begin{aligned} \min \quad & F(x, y) \\ \text{s.t.} \quad & G(x, y) \leq 0, \\ & y \in S(x) := \arg \min_y \{f(x, y) : g(x, y) \leq 0\}, \end{aligned} \tag{P}$$

where the functions $G : \mathbb{R}^{n_x} \times \mathbb{R}^{n_y} \rightarrow \mathbb{R}^{n_g}$ and $g : \mathbb{R}^{n_x} \times \mathbb{R}^{n_y} \rightarrow \mathbb{R}^{n_g}$ describe the upper-level and lower-level constraints, respectively. On the other hand, $F : \mathbb{R}^{n_x} \times \mathbb{R}^{n_y} \rightarrow \mathbb{R}$ (resp. $f : \mathbb{R}^{n_x} \times \mathbb{R}^{n_y} \rightarrow \mathbb{R}$) denotes the upper-level (resp. lower-level) objective function. The set-valued map $S : \mathbb{R}^{n_x} \rightrightarrows \mathbb{R}^{n_y}$ represents the optimal solution set-valued mapping of the lower-level problem. Below, we provide formulas of the functions F , G , f , and g involved in problem (P) for all examples included in the BOLIB Version 2 library, together with true or best known values of the solutions, and some useful background information in some cases.

1. NONLINEAR BILEVEL EXAMPLES

Problem name: AiyoshiShimizu1984Ex2

Source: [1]

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Description: AiyoshiShimizu1984Ex2 is defined as follows

$$\begin{aligned}
 F(x, y) &:= 2x_1 + 2x_2 - 3y_1 - 3y_2 - 60 \\
 G(x, y) &:= \begin{bmatrix} x_1 + x_2 + y_1 - 2y_2 - 40 \\ x - 50_2 \\ -x \end{bmatrix} \\
 f(x, y) &:= (y_1 - x_1 + 20)^2 + (y_2 - x_2 + 20)^2 \\
 g(x, y) &:= \begin{bmatrix} 2y - x + 10_2 \\ -y - 10_2 \\ y - 20_2 \end{bmatrix}
 \end{aligned}$$

Comment: Here, we write $50_2 := (50, 50)^\top$. Similar rule is applied into $10_2, 20_2$ and the context in the whole manuscript. The global optimal solution of the problem is $(25, 30, 5, 10)$ according to [1]. A local optimal one is $(0, 0, -10, -10)$ by [28].

Problem name: AllendeStill2013

Source: [2]

Description: AllendeStill2013 is defined as follows

$$\begin{aligned}
 F(x, y) &:= x_1^2 - 2x_1 + x_2^2 - 2x_2 + y_1^2 + y_2^2 \\
 G(x, y) &:= \begin{bmatrix} -x \\ -y \\ x_1 - 2 \end{bmatrix} \\
 f(x, y) &:= y_1^2 - 2x_1y_1 + y_2^2 - 2x_2y_2 \\
 g(x, y) &:= \begin{bmatrix} (y_1 - 1)^2 - 0.25 \\ (y_2 - 1)^2 - 0.25 \end{bmatrix}
 \end{aligned}$$

Comment: The global optimal solution from [2] is $(0.5, 0.5, 0.5, 0.5)$.

Problem name: AnEtal2009

Source: [3]

Description: AnEtal2009 is defined as follows

$$\begin{aligned}
 F(x, y) &:= \frac{1}{2}(x^\top, y^\top)H(x^\top, y^\top)^\top + c_1^\top x + c_2^\top y \\
 G(x, y) &:= \begin{bmatrix} -x \\ -y \\ Ax + By + d \end{bmatrix} \\
 f(x, y) &:= y^\top Px + \frac{1}{2}y^\top Qy + q^\top y \\
 g(x, y) &:= Dx + Ey + b
 \end{aligned}$$

with H , c_1 , c_2 , A , B , d , P , Q , q , D , E , and b , respectively defined as follows

$$\begin{aligned}
 H &:= \begin{bmatrix} -3.8 & 4.4 & 1.2 & -2.2 \\ 4.4 & -2.2 & 0.6 & 1.8 \\ 1.2 & 0.6 & 0.0 & 0.4 \\ -2.2 & 1.8 & 0.4 & 0.0 \end{bmatrix}, & c_1 &:= \begin{bmatrix} 935.74474 \\ 87.53654 \end{bmatrix}, & c_2 &:= \begin{bmatrix} 121.96196 \\ 299.24825 \end{bmatrix} \\
 A &:= \begin{bmatrix} 0.00000 & 3.88889 \\ -2.00000 & 8.77778 \end{bmatrix}, & B &:= \begin{bmatrix} 4.88889 & 7.44444 \\ -5.11111 & 0.88889 \end{bmatrix}, & d &:= \begin{bmatrix} -61.57778 \\ -0.80000 \end{bmatrix} \\
 P &:= \begin{bmatrix} -17.85000 & 6.57500 \\ 30.32500 & 30.32500 \end{bmatrix}, & Q &:= \begin{bmatrix} 21.10204 & 11.81633 \\ -5.11111 & -14.44898 \end{bmatrix}, & q &:= \begin{bmatrix} -18.21053 \\ 13.05263 \end{bmatrix} \\
 D &:= \begin{bmatrix} 5.00000 & 7.44444 \\ -8.33333 & 3.00000 \\ -8.66667 & -8.55556 \\ 6.44444 & -5.11111 \end{bmatrix}, & E &:= \begin{bmatrix} 3.88889 & 1.77778 \\ 6.88889 & 6.11111 \\ -5.33333 & -7.00000 \\ 1.44444 & 4.44444 \end{bmatrix}, & b &:= \begin{bmatrix} -39.62222 \\ -60.00000 \\ 72.37778 \\ -17.28889 \end{bmatrix}
 \end{aligned}$$

Comment: (0.200001, 1.999997, 3.999998, 4.600005) is the global optimal solution of the problem; cf. [3].

Problem name: Bard1988Ex1

Source: [4]

Description: Bard1988Ex1 is defined as follows

$$\begin{aligned}
 F(x, y) &:= (x - 5)^2 + (2y + 1)^2 \\
 G(x, y) &:= -x \\
 f(x, y) &:= (y - 1)^2 - 1.5xy \\
 g(x, y) &:= \begin{bmatrix} -3x + y + 3 \\ x - 0.5y - 4 \\ x + y - 7 \\ -y \end{bmatrix}
 \end{aligned}$$

Comment: (1, 0) is the global optimum and (5, 2) is a local optimal point.

Problem name: Bard1988Ex2

Source: [4]

Description: Bard1988Ex2 is defined as follows

$$\begin{aligned}
 F(x, y) &:= (200 - y_1 - y_3)(y_1 + y_3) + (160 - y_2 - y_4)(y_2 + y_4) \\
 G(x, y) &:= \begin{bmatrix} x_1 + x_2 + x_3 + x_4 - 40 \\ -[10, 5, 15, 20]^T + x \\ -x \end{bmatrix} \\
 f(x, y) &:= (y_1 - 4)^2 + (y_2 - 13)^2 + (y_3 - 35)^2 + (y_4 - 2)^2 \\
 g(x, y) &:= \begin{bmatrix} 0.4y_1 + 0.7y_2 - x_1 \\ 0.6y_1 + 0.3y_2 - x_2 \\ 0.4y_3 + 0.7y_4 - x_3 \\ 0.6y_3 + 0.3y_4 - x_4 \\ -[20, 20, 40, 40]^T + y \\ -y \end{bmatrix}
 \end{aligned}$$

Comment: This version of the problem is taken from [11]. The original one in [4] has two lower-level problem. The upper-and lower-level optimal value are respectively obtained

as -6600.00 and 57.48 in the former paper. However, the global upper-and lower-level optimal value should be -6600.00 and 54 according to [4].

Problem name: Bard1988Ex3

Source: [4]

Description: Bard1988Ex3 is defined as follows

$$\begin{aligned} F(x, y) &:= -x_1^2 - 3x_2 - 4y_1 + y_2^2 \\ G(x, y) &:= \begin{bmatrix} x_1^2 + 2x_2 - 4 \\ -x \end{bmatrix} \\ f(x, y) &:= 2x_1^2 + y_1^2 - 5y_2 \\ g(x, y) &:= \begin{bmatrix} -x_1^2 + 2x_1 - x_2^2 + 2y_1 - y_2 - 3 \\ -x_2 - 3y_1 + 4y_2 + 4 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global upper-and lower-level optimal objective value are respectively obtained as -12.68 and -1.02 in the paper [8].

Problem name: Bard1991Ex1

Source: [5]

Description: Bard1991Ex1 is defined as follows

$$\begin{aligned} F(x, y) &:= x + y_2 \\ G(x, y) &:= \begin{bmatrix} -x + 2 \\ x - 4 \end{bmatrix} \\ f(x, y) &:= 2y_1 + xy_2 \\ g(x, y) &:= \begin{bmatrix} x - y_1 - y_2 + 4 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(2, 6, 0)$; cf. [5].

Problem name: BardBook1998

Source: [6]

Description: BardBook1998 is defined as follows

$$\begin{aligned} F(x, y) &:= (y_1 - x_1 + 20)^2 + (y_2 - x_2 + 20)^2 \\ G(x, y) &:= \begin{bmatrix} x - 50 \\ -x \end{bmatrix} \\ f(x, y) &:= 2x_1 + 2x_2 - 3y_1 - 3y_2 - 60 \\ g(x, y) &:= \begin{bmatrix} x_1 + x_2 + y_1 - 2y_2 - 40 \\ 2y - x + 10 \\ y - 20 \\ -y - 10 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(25, 30, 5, 10)$.

Problem name: CalamaiVicente1994a

Source: [7]

Description: CalamaiVicente1994a is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2}(x-1)^2 + \frac{1}{2}y^2 \\ f(x, y) &:= \frac{1}{2}y - xy \\ g(x, y) &:= \begin{bmatrix} x - y - 1 \\ -x - y + 1 \\ x + y - \rho \end{bmatrix} \end{aligned}$$

Comment: It is assumed in [7] that the parameter $\rho \geq 1$. We consider the following scenarios studied in the latter reference:

- (i) For $\rho = 1$, the point $(1, 0)$ is global optimum of the problem.
- (ii) For $1 < \rho < 2$, the point $\frac{1}{2}(1 + \rho, -1 + \rho)$ is a global optimal solution, while $\frac{1}{2}(1, 1)$ is a local optimal solution of the problem.
- (iii) For $\rho = 2$, the points $\frac{1}{2}(1, 1)$ and $\frac{1}{2}(3, 1)$ are global optimal solution.
- (iv) For $\rho > 2$, the point $\frac{1}{2}(1, 1)$ is global optimum of the problem.

Problem name: CalamaiVicente1994b

Source: [7]

Description: CalamaiVicente1994b is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2} \sum_{i=1}^4 (x_i - 1)^2 + \sum_{i=1}^2 y_i^2 \\ f(x, y) &:= \sum_{i=1}^2 \left(\frac{1}{2} y_i^2 - x_i y_i \right) \\ g(x, y) &:= \begin{bmatrix} x - y - 1_2 \\ -x - y + 1_2 \\ x_1 + y_1 - 1.5 \\ x_1 + y_2 - 3 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(1.25, 0.5, 1, 1, 0.25, 0.5)$ with upper-and lower-level optimal objective value being 0.3125 and -0.4063 .

Problem name: CalamaiVicente1994c

Source: [7]

Description: CalamaiVicente1994c is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2}x^\top Ax + \frac{1}{2}y^\top By + a^\top x + 2 \\ f(x, y) &:= \frac{1}{2}y^\top By + x^\top Cy \\ g(x, y) &:= Dx + Ey + d \end{aligned}$$

with A, B, a, B and C respectively as follows

$$\begin{aligned}
 A &:= \begin{bmatrix} 197.2 & 32.4 & -129.6 & -43.2 \\ 32.4 & 110.8 & -43.2 & -14.4 \\ -129.6 & -43.2 & 302.8 & -32.4 \\ -43.2 & -14.4 & -32.4 & 289.2 \end{bmatrix}, \quad B := \begin{bmatrix} 100 & 0 \\ 0 & 100 \end{bmatrix}, \quad a := \begin{bmatrix} -8.56 \\ -9.52 \\ -9.92 \\ -16.64 \end{bmatrix} \\
 C &:= \begin{bmatrix} -132.4 & -10.8 \\ -10.8 & -103.6 \\ 43.2 & 14.4 \\ 14.4 & 4.8 \end{bmatrix}, \quad D := \begin{bmatrix} 13.24 & 1.08 & -4.32 & -1.44 \\ 1.08 & 10.36 & -1.44 & -0.48 \\ 13.24 & 1.08 & -4.32 & -1.44x_4 \\ 1.08 & 10.36 & -1.44 & -0.48 \\ -13.24 & -1.08 & +4.32 & +1.44 \\ -1.08 & -10.36 & +1.44 & +0.48 \end{bmatrix} \\
 E &:= \begin{bmatrix} -10 & 0 \\ 0 & -10 \\ 10 & 0 \\ 0 & 10 \\ -10 & 0 \\ 0 & -10 \end{bmatrix}, \quad d := \begin{bmatrix} -1 \\ -1 \\ -1.5 \\ -3 \\ 1 \\ 1 \end{bmatrix}
 \end{aligned}$$

Comment: According to [7], the problem has a unique global optimal solution

$$(0.13085, 0.05195, 0.1022, 0.0674, 0.025, 0.05)$$

with the corresponding upper-level and lower-level objective function values being 0.3125 and $-0.4063..$

Problem name: CalveteGale1999P1

Source: [9]

Description: CalveteGale1999P1 is defined as follows

$$\begin{aligned}
 F(x, y) &:= -8x_1 - 4x_2 + y_1 - 40y_2 - 4y_3 \\
 G(x, y) &:= -x \\
 f(x, y) &:= \frac{1 + x_1 + x_2 + 2y_1 - y_2 + y_3}{6 + 2x_1 + y_1 + y_2 - 3y_3} \\
 g(x, y) &:= \begin{bmatrix} -y \\ -y_1 + y_2 + y_3 - 1 \\ 2x_1 - y_1 + 2y_2 - \frac{1}{2}y_3 - 1 \\ 2x_2 + 2y_1 - y_2 - \frac{1}{2}y_3 - 1 \end{bmatrix}
 \end{aligned}$$

Comment: The global optimal value of the upper-level objective function is -29.2 and can be achieved at $(0.0, 0.9, 0.0, 0.6, 0.4)$, for example; cf. [23].

Problem name: ClarkWesterberg1990a

Source: [10]

Description: ClarkWesterberg1990a is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 3)^2 + (y - 2)^2 \\ G(x, y) &:= \begin{bmatrix} x - 8 \\ -x \end{bmatrix} \\ f(x, y) &:= (y - 5)^2 \\ g(x, y) &:= \begin{bmatrix} -2x + y - 1 \\ x - 2y + 2 \\ x + 2y - 14 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (1.0, 3.0); cf. [47].

Problem name: Colson2002BIPA1

Source: [11]

Description: Colson2002BIPA1 is defined as follows

$$\begin{aligned} F(x, y) &:= (10 - x)^3 + (10 - y)^3 \\ G(x, y) &:= \begin{bmatrix} x - 5 \\ -x + y \\ -x \end{bmatrix} \\ f(x, y) &:= (x + 2y - 15)^4 \\ g(x, y) &:= \begin{bmatrix} x + y - 20 \\ y - 20 \\ -y \end{bmatrix} \end{aligned}$$

Comment: A global optimal solution is (5, 5).

Problem name: Colson2002BIPA2

Source: [11]

Description: Colson2002BIPA2 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 5)^2 + (2y + 1)^2 \\ G(x, y) &:= -x \\ f(x, y) &:= (y - 1)^2 - 1.5xy + x^3 \\ g(x, y) &:= \begin{bmatrix} -3x + y + 3 \\ x - 0.5y - 4 \\ x + y - 7 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known solution is (1, 0); cf. [8].

Problem name: Colson2002BIPA3

Source: [11]

Description: Colson2002BIPA3 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 5)^4 + (2y + 1)^4 \\ G(x, y) &:= \begin{bmatrix} x + y - 4 \\ -x \end{bmatrix} \\ f(x, y) &:= \exp(-x + y) + x^2 + 2xy + y^2 + 2x + 6y \\ g(x, y) &:= \begin{bmatrix} -x + y - 2 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known solution is (4, 0); cf. [8].

Problem name: Colson2002BIPA4

Source: [11]

Description: Colson2002BIPA4 as defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + (y - 10)^2 \\ G(x, y) &:= \begin{bmatrix} x + 2y - 6 \\ -x \end{bmatrix} \\ f(x, y) &:= x^3 + 2y^3 + x - 2y - x^2 \\ g(x, y) &:= \begin{bmatrix} -x + 2y - 3 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known solution is (0, 0.6039); cf. [8].

Problem name: Colson2002BIPA5

Source: [11]

Description: Colson2002BIPA5 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - y_2)^4 + (y_1 - 1)^2 + (y_1 - y_2)^2 \\ G(x, y) &:= -x \\ f(x, y) &:= 2x + \exp y_1 + y_1^2 + 4y_1 + 2y_2^2 - 6y_2 \\ g(x, y) &:= \begin{bmatrix} 6x + y_1^2 + \exp y_2 - 15 \\ 5x + y_1^4 - y_2 - 25 \\ -[4, 2]^\top + y \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known solution is (1.94, 0, 1.21); cf. [8].

Problem name: Dempe1992a

Source: [12]

Description: Dempe1992a is defined as follows

$$\begin{aligned} F(x, y) &:= y_2 \\ G(x, y) &:= x_1^2 + (x_2 + 1)^2 - 1 \\ f(x, y) &:= \frac{1}{2}(y_1 - 1)^2 + \frac{1}{2}y_2^2 \\ g(x, y) &:= \begin{bmatrix} y_1 + y_2x_1 + x_2 \\ y_1 \end{bmatrix} \end{aligned}$$

Comment: One possible solution is (0, 0, 0, -0.5).

Problem name: Dempe1992b

Source: [12]

Description: Dempe1992b is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 3.5)^2 + (y + 4)^2 \\ f(x, y) &:= (y - 3)^2 \\ g(x, y) &:= y^2 - x \end{aligned}$$

Comment: The global upper-and lower-level optimal values are respectively obtained as 31.25 and 4.00 in the paper [8].

Problem name: DempeDutta2012Ex24

Source: [14]

Description: DempeDutta2012Ex24 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 1)^2 + y^2 \\ f(x, y) &:= x^2 y \\ g(x, y) &:= y^2 \end{aligned}$$

Comment: The global optimal solution of the problem is $(1, 0)$; cf. [14].

Problem name: DempeDutta2012Ex31

Source: [14]

Description: DempeDutta2012Ex31 is defined as follows

$$\begin{aligned} F(x, y) &:= -y_2 \\ G(x, y) &:= \begin{bmatrix} -x \\ y_1 y_2 \\ -y_1 y_2 \end{bmatrix} \\ f(x, y) &:= y_1^2 + (y_2 + 1)^2 \\ g(x, y) &:= \begin{bmatrix} (y_1 - x_1)^2 + (y_2 - x_1 - 1)^2 - 1 \\ (y_1 + x_2)^2 + (y_2 - x_2 - 1)^2 - 1 \end{bmatrix} \end{aligned}$$

Comment: The point $(0.71, 0.71, 0, 1)$ is global optimal solution of the problem provided in [14, 42].

Problem name: DempeEtal2012

Source: [15]

Description: DempeEtal2012 is defined as follows

$$\begin{aligned} F(x, y) &:= x \\ G(x, y) &:= \begin{bmatrix} -1 - x \\ x - 1 \end{bmatrix} \\ f(x, y) &:= xy \\ g(x, y) &:= \begin{bmatrix} -y \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(-1, 1)$; cf. [15].

Problem name: DempeFranke2011Ex41

Source: [16]

Description: DempeFranke2011Ex41 is defined as follows

$$\begin{aligned} F(x, y) &:= x_1 + y_1^2 + y_2^2 \\ G(x, y) &:= \begin{bmatrix} -1 - x_1 \\ -1 + x_1 \\ -1 - x_2 \\ 1 + x_2 \end{bmatrix} \\ f(x, y) &:= x^\top y \\ g(x, y) &:= \begin{bmatrix} -2y_1 + y_2 \\ y_1 - 2 \\ -y_2 \\ y_2 - 2 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(0, -1, 1, 2)$; cf. [16].

Problem name: DempeFranke2011Ex42

Source: [16]

Description: DempeFranke2011Ex42 is defined as follows

$$\begin{aligned} F(x, y) &:= x_1 + (y_1 - 1)^2 + y_2^2 \\ G(x, y) &:= \begin{bmatrix} -1 - x_1 \\ -1 + x_1 \\ -1 - x_2 \\ 1 + x_2 \end{bmatrix} \\ f(x, y) &:= x^\top y \\ g(x, y) &:= \begin{bmatrix} -y_1 + y_2 - 1 \\ y_1 + y_2 - 3.5 \\ y_2 - 2 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(1, -1, 0, 1)$; cf. [16].

Problem name: DempeFranke2014Ex38

Source: [17]

Description: DempeFranke2014Ex38 is defined as follows

$$\begin{aligned} F(x, y) &:= 2x_1 + x_2 + 2y_1 - y_2 \\ G(x, y) &:= \begin{bmatrix} -1 - x_1 \\ -1 + x_1 \\ -1 - x_2 \\ x_2 + 0.75 \end{bmatrix} \\ f(x, y) &:= x^\top y \\ g(x, y) &:= \begin{bmatrix} -2y_1 + y_2 \\ y_1 - 2 \\ -y_2 \\ y_2 - 2 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(-1, -1, 2, 2)$; cf. [17].

Problem name: DempeLohse2011Ex31a

Source: [18]

Description: DempeLohse2011Ex31a is defined as follows

$$\begin{aligned} F(x, y) &:= (x_1 - 0.5)^2 + (x_2 - 0.5)^2 - 3y_1 - 3y_2 \\ f(x, y) &:= x_1 y_1 + x_2 y_2 \\ g(x, y) &:= \begin{bmatrix} y_1 + y_2 - 2 \\ -y_1 + y_2 \\ -y \end{bmatrix} \end{aligned}$$

Comment: Authors in [18] claimed the point $(0.5, 0.5, 1, 1)$ is the unique global optimal solution to this problem, which actually is not correct since solution set of the lower level problem is $\{(0, 0)\}$ when $x = (0.5, 0.5)$; The true unique global solution should be $(0, 0, 1, 1)$.

Problem name: DempeLohse2011Ex31b

Source: [18]

Description: DempeLohse2011Ex31b is defined as follows

$$\begin{aligned} F(x, y) &:= (x_1 - 0.5)^2 + (x_2 - 0.5)^2 + x_3^2 - 3y_1 - 3y_2 - 6y_3 \\ f(x, y) &:= x_1y_1 + x_2y_2 + x_3y_3 \\ g(x, y) &:= \begin{bmatrix} y_1 + y_2 + y_3 - 2 \\ -y_1 + y_2 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The point $(0.5, 0.5, 0, 1, 1, 0)$ is a local optimal solution of the problem according to [18]. While a suggested global optimal solution is $(0.5, 0.5, 0, 0, 0, 2)$.

Problem name: DeSilva1978

Source: [19]

Description: DeSilva1978 is defined as follows

$$\begin{aligned} F(x, y) &:= x_1^2 - 2x_1 + x_2^2 - 2x_2 + y_1^2 + y_2^2 \\ f(x, y) &:= (y_1 - x_1)^2 + (y_2 - x_2)^2 \\ g(x, y) &:= \begin{bmatrix} -y + (0.5)_2 \\ y - (1.5)_2 \end{bmatrix} \end{aligned}$$

Comment: The global optimal upper-and lower-level values obtained in [8] are -1.00 and 0.00 , respectively. Corresponding global optimal solution is $(0.5, 0.5, 0.5, 0.5)$.

Problem name: FalkLiu1995

Source: [20]

Description: FalkLiu1995 is defined as follows

$$\begin{aligned} F(x, y) &:= x_1^2 - 3x_1 + x_2^2 - 3x_2 + y_1^2 + y_2^2 \\ f(x, y) &:= (y_1 - x_1)^2 + (y_2 - x_2)^2 \\ g(x, y) &:= \begin{bmatrix} -y + (0.5)_2 \\ y - (1.5)_2 \end{bmatrix} \end{aligned}$$

Comment: The optimal solution is $(\sqrt{3}/2, \sqrt{3}/2, \sqrt{3}/2, \sqrt{3}/2)$ according to [20].

Problem name: FloudasEtal2013

Source: [21]

Description: FloudasEtal2013 is defined as follows

$$\begin{aligned} F(x, y) &:= 2x_1 + 2x_2 - 3y_1 - 3y_2 - 60 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 50_2 \end{bmatrix} \\ f(x, y) &:= (y_1 - x_1 + 20)^2 + (y_2 - x_2 + 20)^2 \\ g(x, y) &:= \begin{bmatrix} x_1 + x_2 + y_1 - 2y_2 - 40 \\ 2y - x + 10_2 \\ -y - 10_2 \\ y - 20_2 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0, 0, -10, -10)$; [52].

Problem name: FloudasZlobec1998

Source: [22]

Description: FloudasZlobec1998 is defined as follows

$$\begin{aligned} F(x, y) &:= x^3 y_1 + y_2 \\ G(x, y) &:= \begin{bmatrix} x - 1 \\ -x \end{bmatrix} \\ f(x, y) &:= -y_2 \\ g(x, y) &:= \begin{bmatrix} -y_1 - 1 \\ y_1 - 1 \\ -y_2 \\ y_2 - 100 \\ xy_1 - 10 \\ y_1^2 + xy_2 - 1 \end{bmatrix} \end{aligned}$$

Comment: Notice that explicit bounds on the variable y were added. This is same as [39].
The global optimal solution is $(1, 0, 1)$ according to [23, 39].

Problem name: GumusFloudas2001Ex1

Source: [23]

Description: GumusFloudas2001Ex1 is defined as follows

$$\begin{aligned} F(x, y) &:= 16x^2 + 9y^2 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 12.5 \\ -4x + y \end{bmatrix} \\ f(x, y) &:= (x + y - 20)^4 \\ g(x, y) &:= \begin{bmatrix} -y \\ y - 50 \\ 4x + y - 50 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(11.25, 5)$; cf. [39].

Problem name: GumusFloudas2001Ex3

Source: [23]

Description: GumusFloudas2001Ex3 is defined as follows

$$\begin{aligned} F(x, y) &:= -8x_1 - 4x_2 + y_1 - 40y_2 - 4y_3 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 2 \end{bmatrix} \\ f(x, y) &:= \frac{1 + x_1 + x_2 + 2y_1 - y_2 + y_3}{6 + 2x_1 + y_1 + y_2 - 3y_3} \\ g(x, y) &:= \begin{bmatrix} -y \\ y - 2 \\ -y_1 + y_2 + y_3 - 1 \\ 2x_1 - y_1 + 2y_2 - \frac{1}{2}y_3 - 1 \\ 2x_2 + 2y_1 - y_2 - \frac{1}{2}y_3 - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0, 0.9, 0, 0.6, 0.4)$; cf. [39].

Problem name: GumusFloudas2001Ex4

Source: [23]

Description: GumusFloudas2001Ex4 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 3)^2 + (y - 2)^2 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 8 \\ -2x + y - 1 \\ x - 2y + 2 \\ x + 2y - 14 \end{bmatrix} \\ f(x, y) &:= (y - 5)^2 \\ g(x, y) &:= \begin{bmatrix} -y \\ y - 10 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (3, 5); cf. [39].

Problem name: GumusFloudas2001Ex5

Source: [23]

Description: GumusFloudas2001Ex5 is defined as follows

$$\begin{aligned} F(x, y) &:= x \\ G(x, y) &:= \begin{bmatrix} -x + 0.1 \\ x - 10 \end{bmatrix} \\ f(x, y) &:= -y_1 + 0.5864y_1^{0.67} \\ g(x, y) &:= \begin{bmatrix} -y + (0.1)_2 \\ y - 10_2 \\ \frac{0.0332333}{y_2} + 0.1y_1 - 1 \\ 4\frac{x}{y_2} + 2\frac{x^{-0.71}}{y_2} + 0.0332333x^{-1.3} - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is (0.193616, 9.9667667, 10); cf. [39].

Problem name: HatzEtal2013

Source: [24]

Description: HatzEtal2013 is defined as follows

$$\begin{aligned} F(x, y) &:= -x + 2y_1 + y_2 \\ f(x, y) &:= (x - y_1)^2 + y_2^2 \\ g(x, y) &:= -y \end{aligned}$$

Comment: The global optimal solution of the problem is (0, 0, 0); cf. [24].

Problem name: HendersonQuandt1958

Source: [25]

Description: HendersonQuandt1958 is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2}x^2 + \frac{1}{2}xy - 95x \\ G(x, y) &:= \begin{bmatrix} x - 200 \\ -x \end{bmatrix} \\ f(x, y) &:= y^2 + (\frac{1}{2}x - 100)y \\ g(x, y) &:= -y \end{aligned}$$

Comment: The best known solution from [27] is (93.33333, 26.667).

Problem name: HenrionSurowiec2011

Source: [26]

Description: HenrionSurowiec2011 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + cy \\ f(x, y) &:= 0.5y^2 - xy \end{aligned}$$

Comment: Here, c is a real-valued parameter. The global optimal solution of the problem is $-0.5c(1, 1)$; cf. [26].

Problem name: IshizukaAiyoshi1992a

Source: [28]

Description: IshizukaAiyoshi1992a is defined as follows

$$\begin{aligned} F(x, y) &:= xy_2^2 \\ G(x, y) &:= -x - M \\ f(x, y) &:= y_1 \\ g(x, y) &:= \begin{bmatrix} -x \\ -x - y_1 \\ y_1 - x \\ -M - y_1 - y_2 \\ y_1 + y_2 - M \end{bmatrix} \end{aligned}$$

Comment: Here, M is assumed to be an arbitrarily large number such that $M > 1$. From [28], $(x^*, -M, 0)$ is the global optimal solution where $x^* \in [0, M]$.

Problem name: KleniatiAdjiman2014Ex3

Source: [29]

Description: KleniatiAdjiman2014Ex3 is defined as follows

$$\begin{aligned} F(x, y) &:= x - y \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= 0.5xy^2 - xy^3 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: $(0, 1)$ is the global optimal solution of the problem according to [29, 47].

Problem name: KleniatiAdjiman2014Ex4

Source: [29]

Description: KleniatiAdjiman2014Ex4 is defined as follows

$$\begin{aligned} F(x, y) &:= -\sum_{j=1}^5 (x_j^2 + y_j^2) \\ G(x, y) &:= \begin{bmatrix} y_1y_2 - x_1 \\ x_2y_1^2 \\ x_1 - \exp x_2 + y_3 \\ -x - 1_5 \\ x - 1_5 \end{bmatrix} \\ f(x, y) &:= y_1^3 + y_2^2x_1 + y_2^2x_2 + 0.1y_3 + (y_4^2 + y_5^2)x_3x_4x_5 \\ g(x, y) &:= \begin{bmatrix} x_1 - y_3^2 - 0.2 \\ -y - 1_5 \\ y - 1_5 \end{bmatrix} \end{aligned}$$

Comment: $(1.0, -(1.0)_9)$ is the best known solution of the problem according to [29, 47].

Problem name: LamparielloSagratella2017Ex23

Source: [30]

Description: LamparielloSagratella2017Ex23 is defined as follows

$$\begin{aligned} F(x, y) &:= x \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= (x - y_1)^2 + (y_2 + 1)^2 \\ g(x, y) &:= \begin{bmatrix} y_1^3 - y_2 \\ -y_2 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(-1, -1, 0)$; cf. [30].

Problem name: LamparielloSagratella2017Ex31

Source: [31]

Description: LamparielloSagratella2017Ex31 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + y^2 \\ G(x, y) &:= -x + 1 \\ f(x, y) &:= y \\ g(x, y) &:= -x - y + 1 \end{aligned}$$

Comment: The global optimal solution is $(1, 0)$; cf. [31].

Problem name: LamparielloSagratella2017Ex32

Source: [31]

Description: LamparielloSagratella2017Ex32 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + y^2 \\ f(x, y) &:= (x + y - 1)^2 \end{aligned}$$

Comment: The global optimal solution is $(0.5, 0.5)$; cf. [31].

Problem name: LamparielloSagratella2017Ex33

Source: [31]

Description: LamparielloSagratella2017Ex33 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + (y_1 + y_2)^2 \\ G(x, y) &:= -x + 0.5 \\ f(x, y) &:= y_1 \\ g(x, y) &:= \begin{bmatrix} -x - y_1 - y_2 + 1 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(0.5, 0, 0.5)$; cf. [31].

Problem name: LamparielloSagratella2017Ex35

Source: [31]

Description: LamparielloSagratella2017Ex35 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -1 - x \\ x - 1 \end{bmatrix} \\ f(x, y) &:= -y \\ g(x, y) &:= \begin{bmatrix} 2x + y - 2 \\ -y \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(\frac{4}{5}, \frac{2}{5})$; cf. [31].

Problem name: LucchettiEtal1987

Source: [33]

Description: LucchettiEtal1987 is defined as follows

$$\begin{aligned} F(x, y) &:= 0.5(1 - x) + xy \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 1 \end{bmatrix} \\ f(x, y) &:= (x - 1)y \\ g(x, y) &:= \begin{bmatrix} -y \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(1, 0)$; cf. [33].

Problem name: LuDebSinha2016a

Source: [34]

Description: LuDebSinha2016a is defined as follows

$$\begin{aligned} F(x, y) &:= 2 - \exp \left[- \left(\frac{0.2y - x + 0.6}{0.055} \right)^{0.4} \right] - 0.8 \exp \left[- \left(\frac{0.15y - 0.4 + x}{0.3} \right)^2 \right] \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 1 \\ -y \\ y - 2 \end{bmatrix} \\ f(x, y) &:= 2 - \exp \left[- \left(\frac{1.5y - x}{0.055} \right)^{0.4} \right] - 0.8 \exp \left[- \left(\frac{2y - 3 + x}{0.5} \right)^2 \right] \end{aligned}$$

Comment: $(0.2, 1.4)$ is the best known solution for the problem; [34].

Problem name: LuDebSinha2016b

Source: [34]

Description: LuDebSinha2016b is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 0.5)^2 + (y - 1)^2 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 1 \\ -y \\ y - 2 \end{bmatrix} \\ f(x, y) &:= 2 - \exp \left[- \left(\frac{1.5y - x}{0.055} \right)^{0.4} \right] - 0.8 \exp \left[- \left(\frac{2y - 3 + x}{0.5} \right)^2 \right] \end{aligned}$$

Comment: $(0.5, 1)$ is the best known solution for the problem; [34].

Problem name: LuDebSinha2016c

Source: [34]

Description: LuDebSinha2016c is defined as follows

$$\begin{aligned}
 F(x, y) &:= 2 - \exp \left[- \left(\frac{0.2y - x + 0.6}{0.055} \right)^{0.4} \right] - 0.8 \exp \left[- \left(\frac{0.15y - 0.4 + x}{0.3} \right)^2 \right] \\
 G(x, y) &:= \begin{bmatrix} -x \\ x - 1 \\ -y \\ y - 2 \end{bmatrix} \\
 f(x, y) &:= (x - 0.5)^2 + (y - 1)^2
 \end{aligned}$$

Comment: (0.26, 1) is the best known possible solution for the problem; [34].

Problem name: LuDebSinha2016d

Source: [34]

Description: LuDebSinha2016d is defined as follows

$$\begin{aligned}
 F(x, y) &:= -x_2 \\
 g(x, y) &:= \begin{bmatrix} - \left(\frac{y_1}{14} + \frac{16}{7} \right) (x_1 - 2)^2 + x_2 \\ -x_2 + \left(\frac{y_1}{14} + \frac{16}{7} \right) (x_1 - 5) \\ - \left[x_1 + 4 - \left(\frac{y_1}{14} + \frac{16}{7} \right) \right] \left[x_1 + 8 - \left(\frac{y_1}{14} + \frac{16}{7} \right) \right] + x_2 \\ -4 - x_1 \\ -10 + x_1 \\ -100 - x_2 \\ -200 + x_2 \\ -4 - y_1 \\ -10 + y_1 \\ -100 - y_2 \\ -200 + y_2 \end{bmatrix} \\
 f(x, y) &:= -y_2 \\
 g(x, y) &:= \begin{bmatrix} - \left(\frac{x_1}{14} + \frac{16}{7} \right) (y_1 - 2)^2 + y_2 \\ -y_2 + 12.5 \left(\frac{x_1}{14} + \frac{16}{7} \right) (y_1 - 5) \\ -5 \left[y_1 + 4 - \left(\frac{x_1}{14} + \frac{16}{7} \right) \right] \left[y_1 + 8 - \left(\frac{x_1}{14} + \frac{16}{7} \right) \right] + y_2 \end{bmatrix}
 \end{aligned}$$

Comment: Solutions are unknown. A possible solution is (10, 192, 10, 192).

Problem name: LuDebSinha2016e

Source: [34]

Description: LuDebSinha2016e is defined as follows

$$\begin{aligned}
 F(x, y) &:= \left(\frac{y_2 - 50}{30} \right)^2 + \left(\frac{x - 2.5}{0.2} \right)^2 \\
 G(x, y) &:= \begin{bmatrix} 2 - x \\ -3 + x \\ -4 - y_1 \\ -10 + y_1 \\ -100 - y_2 \\ -200 + y_2 \end{bmatrix} \\
 f(x, y) &:= -y_2 \\
 g(x, y) &:= \begin{bmatrix} -x(y_1 - 2)^2 + y_2 \\ -y_2 + 12.5x(y_1 - 5) \\ -5(y_1 + 4 - x)(y_1 + 8 - x) + y_2 \end{bmatrix}
 \end{aligned}$$

Comment: Solutions are unknown.

Problem name: LuDebSinha2016f

Source: [34]

Description: LuDebSinha2016f is defined as follows

$$\begin{aligned}
 F(x, y) &:= -x_2 \\
 G(x, y) &:= \begin{bmatrix} 2 - y \\ -4 + y \\ -80 - x_1 \\ -200 + x_1 \\ -100 - x_2 \\ -200 + x_2 \\ -y \left(\frac{x_1}{20} - 2 \right) + x_2 \\ -x_2 + 12.5y \left(\frac{x_1}{20} - 5 \right) \\ -5 \left(\frac{x_1}{20} + 4 - y \right) \left(\frac{x_1}{20} + 8 - y \right) + x_2 \end{bmatrix} \\
 f(x, y) &:= \left(\frac{x_1 - 50}{28} \right)^2 + \left(\frac{y - 2.5}{0.2} \right)^2
 \end{aligned}$$

Comment: Solutions are unknown.

Problem name: MacalHurter1997

Source: [36]

Description: MacalHurter1997 is defined as follows

$$\begin{aligned}
 F(x, y) &:= (x - 1)^2 + (y - 1)^2 \\
 f(x, y) &:= 0.5y^2 + 500y - 50xy
 \end{aligned}$$

Comment: The global optimal solution is (10.0163, 0.8197); cf. [36].

Problem name: Mirrlees1999

Source: [38]

Description: Mirrlees1999 is defined as follows

$$\begin{aligned}
 F(x, y) &:= (x - 2)^2 + (y - 1)^2 \\
 f(x, y) &:= -x \exp[-(y + 1)^2] - \exp[-(y - 1)^2] \\
 g(x, y) &:= \begin{bmatrix} -2 - y \\ -2 + y \end{bmatrix}
 \end{aligned}$$

Comment: We used the version from [55], which added the box constraints on y but the global optimal remains the same. This problem is known in the literature as Mirrlees problem. It is usually used to illustrate how the KKT reformulation of the bilevel optimization problem is not appropriate for problems with nonconvex lower-level problems. The global optimal solution for the problem is $(1, 0.95753)$; [38].

Problem name: MitsosBarton2006Ex38

Source: [39]

Description: MitsosBarton2006Ex38 is defined as follows

$$\begin{aligned} F(x, y) &:= y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \\ -y - 0.1 \\ y - 0.1 \end{bmatrix} \\ f(x, y) &:= (x + \exp x)y \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(-0.567, 0)$; cf. [39].

Problem name: MitsosBarton2006Ex39

Source: [39]

Description: MitsosBarton2006Ex39 is defined as follows

$$\begin{aligned} F(x, y) &:= x \\ G(x, y) &:= \begin{bmatrix} -x + y \\ -x + 10 \\ x - 10 \end{bmatrix} \\ f(x, y) &:= y^3 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(-1, -1)$; cf. [39].

Problem name: MitsosBarton2006Ex310

Source: [39]

Description: MitsosBarton2006Ex310 is defined as follows

$$\begin{aligned} F(x, y) &:= y \\ G(x, y) &:= \begin{bmatrix} -x + 0.1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= x(16y^4 + 2y^3 - 8y^2 - 1.5y + 0.5) \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The set of all global optimal solution is $[0.1, 1] \times \{0.5\}$; cf. [39].

Problem name: MitsosBarton2006Ex311

Source: [39]

Description: MitsosBarton2006Ex311 is defined as follows

$$\begin{aligned} F(x, y) &:= y \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= x(16y^4 + 2y^3 - 8y^2 - 1.5y + 0.5) \\ g(x, y) &:= \begin{bmatrix} -y - 0.8 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0, -0.8)$; cf. [39].

Problem name: MitsosBarton2006Ex312

Source: [39]

Description: MitsosBarton2006Ex312 is defined as follows

$$\begin{aligned} F(x, y) &:= -x + xy + 10y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= -xy^2 + 0.5y^4 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0, 0)$; cf. [39].

Problem name: MitsosBarton2006Ex313

Source: [39]

Description: MitsosBarton2006Ex313 is defined as follows

$$\begin{aligned} F(x, y) &:= x - y \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= 0.5xy^2 - x^3y \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0, 1)$; cf. [39].

Problem name: MitsosBarton2006Ex314

Source: [39]

Description: MitsosBarton2006Ex314 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 0.25)^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= \frac{1}{3}y^3 - xy \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0.25, 0.5)$; cf. [39].

Problem name: MitsosBarton2006Ex315

Source: [39]

Description: MitsosBarton2006Ex315 is defined as follows

$$\begin{aligned} F(x, y) &:= x + y \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= \frac{1}{2}xy^2 - \frac{1}{3}y^3 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(-1, 1)$; cf. [39].

Problem name: MitsosBarton2006Ex316

Source: [39]

Description: MitsosBarton2006Ex316 is defined as follows

$$\begin{aligned} F(x, y) &:= 2x + y \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= -\frac{1}{2}xy^2 - \frac{1}{4}y^4 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The points $(-1, 0)$ and $(-0.5, -1)$ are the two global optimal solutions of the problem; cf. [39].

Problem name: MitsosBarton2006Ex317

Source: [39]

Description: MitsosBarton2006Ex317 is defined as follows

$$\begin{aligned} F(x, y) &:= (x + \frac{1}{2})^2 + \frac{1}{2}y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= \frac{1}{2}xy^2 + \frac{1}{4}y^4 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The points $(-0.25, 0.5)$ and $(-0.25, -0.5)$ are the two global optimal solutions of the problem; cf. [39].

Problem name: MitsosBarton2006Ex318

Source: [39]

Description: MitsosBarton2006Ex318 is defined as follows

$$\begin{aligned} F(x, y) &:= -x^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= xy^2 - \frac{1}{2}y^4 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0.5, 0)$; cf. [39].

Problem name: MitsosBarton06Ex319

Source: [39]

Description: MitsosBarton2006Ex319 is defined as follows

$$\begin{aligned} F(x, y) &:= xy - y + \frac{1}{2}y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= -xy^2 + \frac{1}{2}y^4 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (0.189, 0.4343); cf. [39].

Problem name: MitsosBarton2006Ex320

Source: [39]

Description: MitsosBarton2006Ex320 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - \frac{1}{4})^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= \frac{1}{3}y^3 - x^2y \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (0.5, 0.5); cf. [39].

Problem name: MitsosBarton2006Ex321

Source: [39]

Description: MitsosBarton2006Ex321 is defined as follows

$$\begin{aligned} F(x, y) &:= (x + 0.6)^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= y^4 + \frac{4}{30}(-x + 1)y^3 + (-0.02x^2 + 0.16x - 0.4)y^2 \\ &\quad + (0.004x^3 - 0.036x^2 + 0.08x)y \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (−0.5545, 0.4554); cf. [39].

Problem name: MitsosBarton2006Ex322

Source: [39]

Description: MitsosBarton2006Ex322 is defined as follows

$$\begin{aligned} F(x, y) &:= (x + 0.6)^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \end{bmatrix} \\ f(x, y) &:= y^4 + \frac{2}{15}(-x + 1)y^3 + (-0.02x^2 + 0.16x - 0.4)y^2 \\ &\quad + (0.004x^3 - 0.036x^2 + 0.08x)y \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \\ 0.01(1 + x)^2 - y^2 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (−0.5545, 0.4554); cf. [39].

Problem name: MitsosBarton2006Ex323

Source: [39]

Description: MitsosBarton2006Ex323 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \\ 1 + x - 9x^2 - y \end{bmatrix} \\ f(x, y) &:= y \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \\ y^2(x - 0.5) \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(-0.4191, -1)$; cf. [39].

Problem name: MitsosBarton2006Ex324

Source: [39]

Description: MitsosBarton2006Ex324 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 - y \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 1 \end{bmatrix} \\ f(x, y) &:= [(y - 1 - 0.1x)^2 - 0.5 - 0.5x]^2 \\ g(x, y) &:= \begin{bmatrix} -y \\ y - 3 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0.2106, 1.799)$; cf. [39].

Problem name: MitsosBarton2006Ex325

Source: [39]

Description: MitsosBarton2006Ex325 is defined as follows

$$\begin{aligned} F(x, y) &:= x_1 y_1 + x_2 y_1^2 - x_1 x_2 y_3 \\ G(x, y) &:= \begin{bmatrix} -x - 1_2 \\ x - 1_2 \\ 0.1 y_1 y_2 - x_1^2 \\ x_2 y_1^2 \end{bmatrix} \\ f(x, y) &:= x_1 y_1^2 + x_2 y_2 y_3 \\ g(x, y) &:= \begin{bmatrix} -y - 1_3 \\ y - 1_3 \\ y_1^2 - y_2 y_3 \\ y_2^2 y_3 - y_1 x_1 \\ -y_3^2 + 0.1 \end{bmatrix} \end{aligned}$$

Comment: The best known value for the upper-level objective function is -1 and a corresponding point is $(-1, -1, -1, 1, 1)$; cf. [39].

Problem name: MitsosBarton2006Ex326

Source: [39]

Description: MitsosBarton2006Ex326 is defined as follows

$$\begin{aligned}
 F(x, y) &:= x_1 y_1 + x_2 y_2^2 + x_1 x_2 y_3^3 \\
 G(x, y) &:= \begin{bmatrix} 0.1 - x_1^2 \\ 1.5 - y_1^2 - y_2^2 - y_3^2 \\ 2.5 + y_1^2 + y_2^2 + y_3^2 \\ -x - 1_2 \\ x - 1_2 \end{bmatrix} \\
 f(x, y) &:= x_1 y_1^2 + x_2 y_2^2 + (x_1 - x_2) y_3^2 \\
 g(x, y) &:= \begin{bmatrix} -y - 1_3 \\ y - 1_3 \end{bmatrix}
 \end{aligned}$$

Comment: The global optimal solution of the problem is $(-1, -1, 1, 1, -0.707)$; cf. [39].

Problem name: MitsosBarton2006Ex327

Source: [39]

Description: MitsosBarton2006Ex327 is defined as follows

$$\begin{aligned}
 F(x, y) &:= \sum_{j=1}^5 (x_j^2 + y_j^2) \\
 G(x, y) &:= \begin{bmatrix} -x - 1_5 \\ x - 1_5 \\ y_1 y_2 - x_1 \\ x_2 y_1^2 \\ x_1 - \exp x_2 + y_3 \end{bmatrix} \\
 f(x, y) &:= y_1^3 + y_2^2 x_1 + y_2^2 x_2 + 0.1 y_3 + (y_4^2 + y_5^2) x_3 x_4 x_5 \\
 g(x, y) &:= \begin{bmatrix} -y - 1_5 \\ y - 1_5 \\ y_1 y_2 - 0.3 \\ x_1 - y_3^2 - 0.2 \\ -\exp y_3 + y_4 y_5 - 0.1 \end{bmatrix}
 \end{aligned}$$

Comment: The best known value for the upper-level objective function is 2 and a corresponding point is $(0_5, -1, 0, -1, 0, 0)$; cf. [39].

Problem name: MitsosBarton2006Ex328

Source: [39]

Description: MitsosBarton2006Ex328 is defined as follows

$$\begin{aligned}
 F(x, y) &:= -\sum_{j=1}^5 (x_j^2 + y_j^2) \\
 G(x, y) &:= \begin{bmatrix} -x - 1_5 \\ x - 1_5 \\ y_1 y_2 - x_1 \\ x_2 y_1^2 \\ x_1 - \exp x_2 + y_3 \end{bmatrix} \\
 f(x, y) &:= y_1^3 + y_2^2 x_1 + y_2^2 x_2 + 0.1 y_3 + (y_4^2 + y_5^2) x_3 x_4 x_5 \\
 g(x, y) &:= \begin{bmatrix} -y - 1_5 \\ y - 1_5 \\ y_1 y_2 - 0.3 \\ x_1 - y_3^2 - 0.2 \\ -\exp y_3 + y_4 y_5 - 0.1 \end{bmatrix}
 \end{aligned}$$

Comment: The best known values for the upper and lower-level objective functions are -10 and -3.1 respectively, and a corresponding point is $(1, (-1)_5, 1, -1, -1, 1)$; cf. [39]. Another possible solution is $((-1)_5, 1, -1, -1, -1, 1)$ with the same the upper and lower-level objective function values.

Problem name: MorganPatrone2006a

Source: [40]

Description: MorganPatrone2006a is defined as follows

$$\begin{aligned} F(x, y) &:= -(x + y) \\ G(x, y) &:= \begin{bmatrix} -x - 0.5 \\ x - 0.5 \end{bmatrix} \\ f(x, y) &:= xy \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(0, 1)$; cf. [40].

Problem name: MorganPatrone2006b

Source: [40]

Description: MorganPatrone2006b is defined as follows

$$\begin{aligned} F(x, y) &:= -(x + y) \\ f(x, y) &:= \begin{cases} (x + 0.25)y & \text{if } x \in [-0.5, -0.25] \\ 0 & \text{if } x \in [-0.25, 0.25] \\ (x - 0.25)y & \text{if } x \in [0.25, 0.5] \end{cases} \\ g(x, y) &:= \begin{bmatrix} -0.5 - x \\ -0.5 + x \\ -1 - y \\ -1 + y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(0.25, 1)$; cf. [40].

Problem name: MorganPatrone2006c

Source: [40]

Description: MorganPatrone2006c is defined as follows

$$\begin{aligned} F(x, y) &:= -(x + y) \\ f(x, y) &:= \begin{cases} \left[x + -\frac{7}{4}\right] y & \text{if } x \in \left[-2, -\frac{7}{4}\right] \\ 0 & \text{if } x \in \left[-\frac{7}{4}, \frac{7}{4}\right] \\ \left[x - -\frac{7}{4}\right] y & \text{if } x \in \left[\frac{7}{4}, 2\right] \end{cases} \\ g(x, y) &:= \begin{bmatrix} -x - 2 \\ x - 2 \\ -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(2, -1)$; cf. [40].

Problem name: MuuQuy2003Ex1

Source: [41]

Description: MuuQuy2003Ex1 is defined as follows

$$\begin{aligned} F(x, y) &:= y_1^2 + y_2^2 + x^2 - 4x \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 2 \end{bmatrix} \\ f(x, y) &:= y_1^2 + \frac{1}{2}y_2^2 + y_1y_2 + (1 - 3x)y_1 + (1 + x)y_2 \\ g(x, y) &:= \begin{bmatrix} 2y_1 + y_2 - 2x - 1 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known solution is (0.8438, 0.7657, 0) according to [41].

Problem name: MuuQuy2003Ex2

Source: [41]

Description: MuuQuy2003Ex2 is defined as follows

$$\begin{aligned} F(x, y) &:= y_1^2 + y_3^2 - y_1y_3 - 4y_2 - 7x_1 + 4x_2 \\ G(x, y) &:= \begin{bmatrix} -x \\ x_1 + x_2 - 1 \end{bmatrix} \\ f(x, y) &:= y_1^2 + \frac{1}{2}y_2^2 + \frac{1}{2}y_3^2 + y_1y_2 + (1 - 3x_1)y_1 + (1 + x_2)y_2 \\ g(x, y) &:= \begin{bmatrix} 2y_1 + y_2 - y_3 + x_1 - 2x_2 + 2 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known solution is (0.609, 0.391, 0.000, 0.000, 1.828); cf. [41].

Problem name: NieEtal2017Ex34

Source: [42]

Description: NieEtal2017Ex34 is defined as follows

$$\begin{aligned} F(x, y) &:= x + y_1 + y_2 \\ G(x, y) &:= \begin{bmatrix} -x + 2 \\ x - 3 \end{bmatrix} \\ f(x, y) &:= x(y_1 + y_2) \\ g(x, y) &:= \begin{bmatrix} -y_1^2 + y_2^2 + (y_1^2 + y_2^2)^2 \\ -y_1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (2, 0, 0); cf. [42].

Problem name: NieEtal2017Ex52

Source: [42]

Description: NieEtal2017Ex52 is defined as follows

$$\begin{aligned} F(x, y) &:= x_1y_1 + x_2y_2 + x_1x_2y_1y_2y_3 \\ G(x, y) &:= \begin{bmatrix} -x - 1_2 \\ x - 1_2 \\ y_1y_2 - x_1^2 \end{bmatrix} \\ f(x, y) &:= x_1y_1^2 + x_2^2y_2y_3 - y_1y_3^2 \\ g(x, y) &:= \begin{bmatrix} 1 - y_1^2 - y_2^2 - y_3^2 \\ y_1^2 + y_2^2 + y_3^2 - 2 \end{bmatrix} \end{aligned}$$

Comment: The point (-1, -1, 1.1097, 0.3143, -0.8184) is global optimal solution of the problem provided in [42].

Problem name: NieEtal2017Ex54

Source: [42]

Description: NieEtal2017Ex54 is defined as follows

$$\begin{aligned} F(x, y) &:= x_1^2 y_1 + x_2 y_2 + x_3 y_3^2 + x_4 y_4^2 \\ G(x, y) &:= \begin{bmatrix} \|x\|^2 - 1 \\ y_1 y_2 - x_1 \\ y_3 y_4 - x_3^2 \end{bmatrix} \\ f(x, y) &:= y_1^2 - y_2(x_1 + x_2) - (y_3 + y_4)(x_3 + x_4) \\ g(x, y) &:= \begin{bmatrix} \|y\|^2 - 1 \\ y_2^2 + y_3^2 + y_4^2 - y_1 \end{bmatrix} \end{aligned}$$

Comment: $(0, -0, -0.7071, -0.7071, 0.6180, 0, -0.5559, -0.5559)$ is the global optimal solution of the problem obtained in [42].

Problem name: NieEtal2017Ex57

Source: [42]

Description: NieEtal2017Ex57 is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2} x_1^2 y_1 + x_2 y_2^2 - (x_1 + x_2^2) y_3 \\ G(x, y) &:= \begin{bmatrix} -x - 1_2 \\ x - 1_2 \\ -x_1 - x_2 + x_1^2 + y_1^2 + y_2^2 \end{bmatrix} \\ f(x, y) &:= x_2(y_1 y_2 y_3 + y_2^2 - y_3^3) \\ g(x, y) &:= \begin{bmatrix} -x_1 + y_1^2 + y_2^2 + y_3^2 \\ -1 + 2y_2 y_3 \end{bmatrix} \end{aligned}$$

Comment: The point $(1, 1, 0, 0, 1)$ is the best known solution of the problem provided in [42].

Problem name: NieEtal2017Ex58

Source: [42]

Description: NieEtal2017Ex58 is defined as follows

$$\begin{aligned} F(x, y) &:= (x_1 + x_2 + x_3 + x_4)(y_1 + y_2 + y_3 + y_4) \\ G(x, y) &:= \begin{bmatrix} \|x\|^2 - 1 \\ y_3^2 - x_4 \\ y_2 y_4 - x_1 \end{bmatrix} \\ f(x, y) &:= x_1 y_1 + x_2 y_2 + 0.1 y_3 + 0.5 y_4 - y_3 y_4 \\ g(x, y) &:= \begin{bmatrix} y_1^2 + 2y_2^2 + 3y_3^2 + 4y_4^2 - x_1^2 - x_3^2 - x_2 - x_4 \\ -y_2 y_3 + y_1 y_4 \end{bmatrix} \end{aligned}$$

Comment: $(0.5135, 0.5050, 0.4882, 0.4929, -0.8346, -0.4104, -0.2106, -0.2887)$ is the best known solution of the problem obtained in [42].

Problem name: NieEtal2017Ex61

Source: [42]

Description: NieEtal2017Ex61 is defined as follows

$$\begin{aligned} F(x, y) &:= y_1^3(x_1^2 - 3x_1x_2) - y_1^2y_2 + y_2x_2^3 \\ G(x, y) &:= \begin{bmatrix} -x - 1_2 \\ x - 1_2 \\ -y_2 - y_1(1 - x_1^2) \end{bmatrix} \\ f(x, y) &:= y_1y_2^2 - y_2^3 - y_1^2(x_2 - x_1^2) \\ g(x, y) &:= y_1^2 + y_2^2 - 1 \end{aligned}$$

Comment: The point $(0.5708, -1, -0.1639, 0.9865)$ is the best known solution of the problem provided in [42].

Problem name: Outrata1990Ex1a

Source: [43]

Description: Outrata1990Ex1a is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2}(y_1^2 + y_2^2) - 3y_1 - 4y_2 + r(x_1^2 + x_2^2) \\ f(x, y) &:= \frac{1}{2}\langle y, Hy \rangle - \langle b(x), y \rangle \\ g(x, y) &:= \begin{bmatrix} -0.333y_1 + y_2 - 2 \\ y_1 - 0.333y_2 - 2 \\ -y \end{bmatrix} \end{aligned}$$

with $r := 0.1$, $H := \begin{bmatrix} 1 & -2 \\ -2 & 5 \end{bmatrix}$ and $b(x) := x$.

Comment: Outrata1990Ex1b, Outrata1990Ex1c, Outrata1990Ex1d, and Outrata1990Ex1e are obtained by respectively replacing r , H , and $b(x)$ in the lower-level objective function of Outrata1990a by

$$\begin{aligned} r &:= 1, \quad H := \begin{bmatrix} 1 & -2 \\ -2 & 5 \end{bmatrix}, \quad \text{and} \quad b(x) := x, \\ r &:= 0, \quad H := \begin{bmatrix} 1 & 3 \\ 3 & 10 \end{bmatrix}, \quad \text{and} \quad b(x) := x, \\ r &:= 0.1, \quad H := \begin{bmatrix} 1 & 3 \\ 3 & 10 \end{bmatrix}, \quad \text{and} \quad b(x) := x, \\ r &:= 0.1, \quad H := \begin{bmatrix} 1 & 3 \\ 3 & 10 \end{bmatrix}, \quad \text{and} \quad b(x) := \begin{bmatrix} -1 & 2 \\ 3 & -3 \end{bmatrix} x. \end{aligned}$$

According to [43], the best known solutions for problems Outrata1990Ex1a, Outrata1990Ex1b, Outrata1990Ex1c, Outrata1990Ex1d, and Outrata1990Ex1e are respectively

$$(0.97, 3.14, 2.6, 1.8), \quad (0.28, 0.48, 2.34, 1.03), \\ (20.26, 42.81, 3, 3), \quad (2, 0.06, 2, 0), \quad \text{and} \quad (2.42, -3.65, 0, 1.58).$$

Note that for Outrata1990Ex1b and Outrata1990Ex1c, the solutions above change with a different starting point for the algorithm used in [43].

Problem name: Outrata1990Ex2a

Source: [43]

Description: Outrata1990Ex2a is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2} [(y_1 - 3)^2 + (y_2 - 4)^2] \\ G(x, y) &:= -x \\ f(x, y) &:= \frac{1}{2} \langle y, H(x)y \rangle - (3 + 1.333x)y_1 - xy_2 \\ g(x, y) &:= \begin{bmatrix} -0.333y_1 + y_2 - 2 \\ y_1 - 0.333y_2 - 2 \\ -y \end{bmatrix} \end{aligned}$$

with the matrix $H(x)$ defined by $H(x) := I$.

Comment: Outrata1990Ex2b, Outrata1990Ex2c, Outrata1990Ex2d and Outrata1990Ex2e are respectively obtained by performing some changes on the terms $H(x)$ and $g(x, y)$ in the lower-level objective function of Outrata1990Ex2a:

$$\begin{aligned} H(x) &:= \begin{bmatrix} 1+x & 0 \\ 0 & 0 \end{bmatrix}, \text{ and } g(x, y) := \begin{bmatrix} -0.333y_1 + y_2 - 2 \\ y_1 - 0.333y_2 - 2 \\ -y \end{bmatrix}, \\ H(x) &:= \begin{bmatrix} 1+x & 0 \\ 0 & 1+0.1x \end{bmatrix}, \text{ and } g(x, y) := \begin{bmatrix} -0.333y_1 + y_2 - 2 \\ y_1 - 0.333y_2 - 2 \\ -y \end{bmatrix}, \\ H(x) &:= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \text{ and } g(x, y) := \begin{bmatrix} (-0.333 + 0.1x)y_1 + y_2 - x \\ y_1 + (-0.333 - 0.1x)y_2 - 2 \\ -y \end{bmatrix}, \\ H(x) &:= \begin{bmatrix} 1+x & 0 \\ 0 & 1 \end{bmatrix}, \text{ and } g(x, y) := \begin{bmatrix} (-0.333 + 0.1x)y_1 + y_2 - x \\ y_1 + (-0.333 - 0.1x)y_2 - 2 \\ -y \end{bmatrix}, \end{aligned}$$

According to [43], the best known solutions for problems Outrata1990Ex2a, Outrata1990Ex2b, Outrata1990Ex2c, Outrata1990Ex2d, Outrata1990Ex2e are respectively

$$\begin{aligned} &(2.07, 3, 3), (0, 3, 3), (3.456, 1.707, 2.569), \\ &(2.498, 3.632, 2.8) \text{ and } (3.999, 1.665, 3.887), . \end{aligned}$$

Problem name: Outrata1993Ex31

Source: [44]

Description: Outrata1993Ex31 is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2}(y_1 - 3)^2 + \frac{1}{2}(y_2 - 4)^2 \\ G(x, y) &:= -x \\ f(x, y) &:= \frac{1}{2}(1 + 0.2x)y_1^2 + \frac{1}{2}(1 + 0.1x)y_2^2 - (3 + 1.33x)y_1 - xy_2 \\ g(x, y) &:= \begin{bmatrix} (-0.333 + 0.1x)y_1 + y_2 + 0.1x - 2 \\ y_1 + (-0.333 - 0.1x)y_2 + 0.1x - 2 \\ -y \end{bmatrix} \end{aligned}$$

Comment: Outrata1993Ex32 is obtained by replacing the lower-level constraint by

$$g(x, y) := \begin{bmatrix} -0.333y_1 + y_2 + 0.1x - 1 \\ y_1^2 + y_2^2 - 0.1x - 9 \\ -y \end{bmatrix}.$$

For Outrata1993Ex1 and Outrata1993Ex2, the best known solutions from [44] are (1.90910, 2.97836, 2.23182) and (4.06095, 2.68227, 1.48710), respectively.

Problem name: Outrata1994Ex31

Source: [45]

Description: Outrata1994Ex31 is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2}(y_1 - 3)^2 + \frac{1}{2}(y_2 - 4)^2 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 10 \end{bmatrix} \\ f(x, y) &:= \frac{1}{2}(1 + 0.2x)y_1^2 + \frac{1}{2}(1 + 0.1x)y_2^2 - (3 + 1.333x)y_1 - xy_2 \\ g(x, y) &:= \begin{bmatrix} -0.333y_1 + y_2 + 0.1x - 1 \\ y_1^2 + y_2^2 - 0.1x - 9 \\ -y \end{bmatrix} \end{aligned}$$

Comment: According to [45], the best known solution is (4.0604, 2.6822, 1.4871).

Problem name: OutrataCervinka2009

Source: [46]

Description: OutrataCervinka2009 is defined as follows

$$\begin{aligned} F(x, y) &:= -2x_1 - 0.5x_2 - y_2 \\ G(x, y) &:= x_1 \\ f(x, y) &:= y_1 - y_2 + x^\top y + \frac{1}{2}y^\top y \\ g(x, y) &:= \begin{bmatrix} y_2 \\ y_2 - y_1 \\ y_2 + y_1 \end{bmatrix} \end{aligned}$$

Comment: The point 0_4 is the global optimal solution of the problem according to [46].

Problem name: PaulaviciusEtal2017a

Source: [47]

Description: PaulaviciusEtal2017a is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \\ -y - 1 \\ y - 1 \end{bmatrix} \\ f(x, y) &:= xy^2 - \frac{1}{2}y^4 \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: This problem a slight modification of MitsosBarton2006Ex318, just with the upper-level objective function there replaced by $x^2 + y^2$. Doing so, the point (0.5, 0) remains globally optimal for the new problem [47].

Problem name: PaulaviciusEtal2017b

Source: [47]

Description: PaulaviciusEtal2017b is defined as follows

$$\begin{aligned} F(x, y) &:= x + y \\ G(x, y) &:= \begin{bmatrix} -x - 1 \\ x - 1 \\ -y - 1 \\ y - 1 \end{bmatrix} \\ f(x, y) &:= 0.5xy^2 - x^3y \\ g(x, y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: This problem a slight modification of MitsosBarton2006Ex313, just with the *minus* in upper-level objective function replaced by a *plus*. Doing so, the global optimal solution the new problem above is $(-1, -1)$ according to [47].

Problem name: SahinCircic1998Ex2

Source: [48]

Description: SahinCircic1998Ex2 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 3)^2 + (y - 2)^2 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 8 \end{bmatrix} \\ f(x, y) &:= (y - 5)^2 \\ g(x, y) &:= \begin{bmatrix} -2x + y - 1 \\ x - 2y + 2 \\ x + 2y - 14 \end{bmatrix} \end{aligned}$$

Comment: The optimal value for the upper-level objective function is 5 and a corresponding global optimal point is $(1, 3)$; cf. [48].

Problem name: ShimizuAiyoshi1981Ex1

Source: [49]

Description: ShimizuAiyoshi1981Ex1 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + (y - 10)^2 \\ G(x, y) &:= \begin{bmatrix} -15 + x \\ y - x \\ -x \end{bmatrix} \\ f(x, y) &:= (x + 2y - 30)^2 \\ g(x, y) &:= \begin{bmatrix} x + y - 20 \\ y - 20 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(10, 10)$ according to [49].

Problem name: ShimizuAiyoshi1981Ex2

Source: [49]

Description: ShimizuAiyoshi1981Ex2 is defined as follows

$$\begin{aligned} F(x, y) &:= (x_1 - 30)^2 + (x_2 - 20)^2 - 20y_1 + 20y_2 \\ G(x, y) &:= \begin{bmatrix} -x_1 - 2x_2 + 30 \\ x_1 + x_2 - 25 \\ x_2 - 15 \end{bmatrix} \\ f(x, y) &:= (x_1 - y_1)^2 + (x_2 - y_2)^2 \\ g(x, y) &:= \begin{bmatrix} y - 10 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (20, 5, 10, 5) according to [49].

Problem name: ShimizuEtal1997a

Source: [50]

Description: ShimizuEtal1997a is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 5)^2 + (2y + 1)^2 \\ f(x, y) &:= (y - 1)^2 - 1.5xy \\ g(x, y) &:= \begin{bmatrix} -3x + y + 3 \\ x - 0.5y - 4 \\ x + y - 7 \end{bmatrix} \end{aligned}$$

Comment: Solutions are unknown. A possible solution is (5, 2).

Problem name: ShimizuEtal1997b

Source: [50]

Description: ShimizuEtal1997b is defined as follows

$$\begin{aligned} F(x, y) &:= 16x^2 + 9y^2 \\ G(x, y) &:= \begin{bmatrix} -4x + y \\ -x \end{bmatrix} \\ f(x, y) &:= (x + y - 20)^4 \\ g(x, y) &:= \begin{bmatrix} 4x + y - 50 \\ -y \end{bmatrix} \end{aligned}$$

Comment: (11.25, 5) is the global optimal solution of the problem and (7.2, 12.8) is a local optimal solution [50].

Problem name: SinhaMaloDeb2014TP3

Source: [51]

Description: SinhaMaloDeb2014TP3 is defined as follows

$$\begin{aligned} F(x, y) &:= -x_1^2 - 3x_2^2 - 4y_1 + y_2^2 \\ G(x, y) &:= \begin{bmatrix} x_1^2 + 2x_2 - 4 \\ -x \end{bmatrix} \\ f(x, y) &:= 2x_1^2 + y_1^2 - 5y_2 \\ g(x, y) &:= \begin{bmatrix} -x_1^2 + 2x_1 - x_2^2 + 2y_1 - y_2 - 3 \\ -x_2 - 3y_1 + 4y_2 + 4 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known values of the upper-level and lower-level objective values are -18.6787 and -1.0156 , respectively; cf. [51].

Problem name: SinhaMaloDeb2014TP6

Source: [51]

Description: SinhaMaloDeb2014TP6 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 1)^2 + 2y_1 - 2x \\ G(x, y) &:= -x \\ f(x, y) &:= (2y_1 - 4)^2 + (2y_2 - 1)^2 + xy_1 \\ g(x, y) &:= \begin{bmatrix} 4x + 5y_1 + 4y_2 - 12 \\ 4y_2 - 4x - 5y_1 + 4 \\ 4x - 4y_1 + 5y_2 - 4 \\ 4y_1 - 4x + 5y_2 - 4 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known values of the upper-level and lower-level objective values are -1.2091 and 7.6145 , respectively; cf. [51].

Problem name: SinhaMaloDeb2014TP7

Source: [51]

Description: SinhaMaloDeb2014TP7 is defined as follows

$$\begin{aligned} F(x, y) &:= -\frac{(x_1 + y_1)(x_2 + y_2)}{1 + x_1 y_1 + x_2 y_2} \\ G(x, y) &:= \begin{bmatrix} x_1^2 + x_2^2 - 100 \\ x_1 - x_2 \\ -x \end{bmatrix} \\ f(x, y) &:= \frac{(x_1 + y_1)(x_2 + y_2)}{1 + x_1 y_1 + x_2 y_2} \\ g(x, y) &:= \begin{bmatrix} y - x \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known values of the upper-level and lower-level objective values are -1.96 and 1.96 , respectively; cf. [51].

Problem name: SinhaMaloDeb2014TP8

Source: [51]

Description: SinhaMaloDeb2014TP8 is defined as follows

$$\begin{aligned} F(x, y) &:= |2x_1 + 2x_2 - 3y_1 - 3y_2 - 60| \\ g(x, y) &:= \begin{bmatrix} x_1 + x_2 + y_1 - 2y_2 - 40 \\ x - 50_2 \\ -x \end{bmatrix} \\ f(x, y) &:= (y_1 - x_1 + 20)^2 + (y_2 - x_2 + 20)^2 \\ g(x, y) &:= \begin{bmatrix} 2y - x + 10_2 \\ y - 20_2 \\ -y - 10_2 \end{bmatrix} \end{aligned}$$

Comment: The global optimal values of the upper-level and lower-level objective values are 0 and 100.0 , respectively; cf. [51].

Problem name: SinhaMaloDeb2014TP9

Source: [51]

Description: SinhaMaloDeb2014TP9 is defined as follows

$$\begin{aligned} F(x, y) &:= \sum_{i=1}^{10} [(x_i - 1)^2 + y_i^2] \\ f(x, y) &:= \exp \left\{ \left[1 + \frac{1}{400} \sum_{i=1}^{10} y_i^2 - \prod_{i=1}^{10} \cos \left(\frac{y_i}{\sqrt{i}} \right) \right] \sum_{i=1}^{10} x_i^2 \right\} \\ g(x, y) &:= \begin{bmatrix} y - \pi_{10} \\ -y - \pi_{10} \end{bmatrix} \end{aligned}$$

Comment: The best known values of the upper-level and lower-level objective values are 0.0 and 1.0, respectively; cf. [51].

Problem name: SinhaMaloDeb2014TP10

Source: [51]

Description: SinhaMaloDeb2014TP10 is defined as follows

$$\begin{aligned} F(x, y) &:= \sum_{i=1}^{10} [(x_i - 1)^2 + y_i^2] \\ f(x, y) &:= \exp \left[1 + \frac{1}{4000} \sum_{i=1}^{10} x_i^2 y_i^2 - \prod_{i=1}^{10} \cos \left(\frac{x_i y_i}{\sqrt{i}} \right) \right] \\ g(x, y) &:= \begin{bmatrix} y - \pi_{10} \\ -y - \pi_{10} \end{bmatrix} \end{aligned}$$

Comment: The best known values of the upper-level and lower-level objective values are 0.0 and 1.0, respectively; cf. [51].

Problem name: TuyEtal2007

Source: [52]

Description: TuyEtal2007 is defined as follows

$$\begin{aligned} F(x, y) &:= x^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -x \\ -y \end{bmatrix} \\ f(x, y) &:= -y \\ g(x, y) &:= \begin{bmatrix} 3x + y - 15 \\ x + y - 7 \\ x + 3y - 15 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is (4.492188, 1.523438); cf. [52].

Problem name: Vogel2002

Source: [53]

Description: Vogel2002 is defined as follows

$$\begin{aligned} F(x, y) &:= (y + 1)^2 \\ G(x, y) &:= \begin{bmatrix} -x - 3 \\ x - 2 \end{bmatrix} \\ f(x, y) &:= y^3 - 3y \\ g(x, y) &:= x - y \end{aligned}$$

Comment: The point $(-2, -2)$ is the global optimal solution of the problem; cf. [53].

Problem name: WanWangLv2011

Source: [54]

Description: WanWangLv2011 is defined as follows

$$\begin{aligned} F(x, y) &:= (1 + x_1 - x_2 + 2y_2)(8 - x_1 - 2y_1 + y_2 + 5y_3) \\ f(x, y) &:= 2y_1 - y_2 + y_3 \\ g(x, y) &:= \begin{bmatrix} -y_1 + y_2 + y_3 - 1 \\ 2x_1 - y_1 + 2y_2 - 0.5y_3 - 1 \\ 2x_2 + 2y_1 - y_2 - 0.5y_3 - 1 \\ -x \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(0, 0.75, 0, 0.5, 0)$ according to [54].

Problem name: YeZhu2010Ex42

Source: [55]

Description: YeZhu2010Ex42 is defined as follows

$$\begin{aligned} F(x, y) &:= (x - 1)^2 + y^2 \\ G(x, y) &:= \begin{bmatrix} -x - 3 \\ x - 2 \end{bmatrix} \\ f(x, y) &:= y^3 - 3y \\ g(x, y) &:= x - y \end{aligned}$$

Comment: YeZhu2010Ex43 is obtained by replacing the upper-level objective function by

$$(x - 1)^2 + (y - 2)^2$$

Note that YeZhu2010Ex42 is a slightly modified version of Vogel2002, with the term y^2 added to the upper-level objective function. The point $(1, 1)$ is the global optimal solution for both YeZhu2010Ex42 and YeZhu2010Ex43; cf. [55].

Problem name: Yezza1996Ex31

Source: [56]

Description: Yezza1996Ex31 is defined as follows

$$\begin{aligned} F(x, y) &:= -(4x - 3)y + 2x + 1 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 1 \end{bmatrix} \\ f(x, y) &:= -(1 - 4x)y - 2x - 2 \\ g(x, y) &:= \begin{bmatrix} -y \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(0.25, 0)$; cf. [56].

Problem name: Yezza1996Ex41

Source: [56]

Description: Yezza1996Ex41 is defined as follows

$$\begin{aligned} F(x, y) &:= \frac{1}{2}(y - 2)^2 + \frac{1}{2}(x - y - 2)^2 \\ f(x, y) &:= \frac{1}{2}y^2 + x - y \\ g(x, y) &:= \begin{bmatrix} -y \\ y - x \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(3, 1)$; cf. [56].

Problem name: Zlobec2001a

Source: [57]

Description: Zlobec2001a is defined as follows

$$\begin{aligned} F(x, y) &:= -y_1/x \\ f(x, y) &:= -y_1 - y_2 \\ g(x, y) &:= \begin{bmatrix} x + y_1 \\ y_2 - 1 \\ -y \end{bmatrix} \end{aligned}$$

Comment: This example is used in [57] to illustrate that the objective function of the problem can be discontinuous. As stated in [57], a global optimal solution is $(1, 1, 0)$.

Problem name: Zlobec2001b

Source: [57]

Description: Zlobec2001b is defined as follows

$$\begin{aligned} F(x, y) &:= x + y \\ G(x, y) &:= \begin{bmatrix} x - 1 \\ -x \end{bmatrix} \\ f(x, y) &:= -y \\ g(x, y) &:= \begin{bmatrix} y - 1 \\ -y \\ xy \\ -xy \end{bmatrix} \end{aligned}$$

Comment: This example is used in [57] to illustrate that the feasible set of a bilevel optimization problem is not necessarily closed. As stated in [57], this problem does not have an optimal solution.

Problem name: DesignCentringP1

Source: [71]

Description: DesignCentringP1 is a so-called design centring problem. The following model is built from Problem 1 in [71, Section 5.3] but with different G , f , g and y .

$$\begin{aligned} F(x, y) &:= -\pi x_3^2 \\ G(x, y) &:= \begin{bmatrix} -y_1 - y_2^2 \\ \frac{1}{4}y_3 + y_4 - \frac{3}{4} \\ -y_6 - 1 \end{bmatrix} \\ f(x, y) &:= y_1 + y_2^2 - \frac{1}{4}y_3 - y_4 + y_6 \\ g(x, y) &:= \begin{bmatrix} (y_1 - x_1)^2 + (y_2 - x_2)^2 - x_3^2 \\ (y_3 - x_1)^2 + (y_4 - x_2)^2 - x_3^2 \\ (y_5 - x_1)^2 + (y_6 - x_2)^2 - x_3^2 \end{bmatrix} \end{aligned}$$

Comment: We construct the lower level objective function by $f(x, y) = -\sum_i G_i(x, y)$. The reported optimal value of the upper-level objective is $F(x, y) = 1.8606$; cf. [71]. However, since the whole problem is altered, the optimal value of the upper-level objective might be different. A possible solution is

$$(0.7486, -0.2304, 0.7696, -0.0084, -0.0917, 0.9352, 0.5162, 0.7486, -1)$$

with $F(x, y) = -1.4319$, $f(x, y) = -1.7500$.

Problem name: DesignCentringP2

Source: [71]

Description: DesignCentringP2 is built from Problem 2 in [71, Section 5.3] but with different G , f , g and y .

$$\begin{aligned}
 F(x, y) &:= -\pi x_3 x_4 \\
 G(x, y) &:= \begin{bmatrix} -y_1 - y_2^2 \\ \frac{1}{4}y_3 + y_4 - \frac{3}{4} \\ -y_6 - 1 \\ x_3 - 1 \\ x_4 - 1 \end{bmatrix} \\
 f(x, y) &:= y_1 + y_2^2 - \frac{1}{4}y_3 - y_4 + y_6 \\
 g(x, y) &:= \begin{bmatrix} \frac{(y_1 - x_1)^2}{x_3^2} + \frac{(y_2 - x_2)^2}{x_4^2} - 1 \\ \frac{(y_3 - x_1)^2}{x_3^2} + \frac{(y_4 - x_2)^2}{x_4^2} - 1 \\ \frac{(y_5 - x_1)^2}{x_3^2} + \frac{(y_6 - x_2)^2}{x_4^2} - 1 \end{bmatrix}
 \end{aligned}$$

Comment: We construct the lower level objective function by $f(x, y) = -\sum_i G_i(x, y)$. The reported optimal value of the upper-level objective is $F(x, y) = 3.4838$; cf. [71]. However, since the whole problem is altered, the optimal value of the upper-level objective might be different. A possible solution is $(3, 0, 1, 1, 3, 0, 3, 0, 3, 0)$ with $F(x, y) = -\pi$, $f(x, y) = 2.25$.

Problem name: DesignCentringP3

Source: [71]

Description: DesignCentringP3 is built from Problem 3 in [71, Section 5.3] but with different G , f , g and y .

$$\begin{aligned}
 F(x, y) &:= -\pi \left| \det \begin{bmatrix} x_3 & x_4 \\ x_5 & x_6 \end{bmatrix} \right| \\
 G(x, y) &:= \begin{bmatrix} -y_1 - y_2^2 \\ \frac{1}{4}y_3 + y_4 - \frac{3}{4} \\ -y_6 - 1 \end{bmatrix} \\
 f(x, y) &:= y_1 + y_2^2 - \frac{1}{4}y_3 - y_4 + y_6 \\
 g(x, y) &:= \begin{bmatrix} \begin{bmatrix} y_1 - x_1 \\ y_2 - x_2 \end{bmatrix}^\top \left(\begin{bmatrix} x_3 & x_4 \\ x_5 & x_6 \end{bmatrix} \begin{bmatrix} x_3 & x_5 \\ x_4 & x_6 \end{bmatrix} \right)^{-1} \begin{bmatrix} y_1 - x_1 \\ y_2 - x_2 \end{bmatrix} - 1 \\ \begin{bmatrix} y_3 - x_1 \\ y_4 - x_2 \end{bmatrix}^\top \left(\begin{bmatrix} x_3 & x_4 \\ x_5 & x_6 \end{bmatrix} \begin{bmatrix} x_3 & x_5 \\ x_4 & x_6 \end{bmatrix} \right)^{-1} \begin{bmatrix} y_3 - x_1 \\ y_4 - x_2 \end{bmatrix} - 1 \\ \begin{bmatrix} y_5 - x_1 \\ y_6 - x_2 \end{bmatrix}^\top \left(\begin{bmatrix} x_3 & x_4 \\ x_5 & x_6 \end{bmatrix} \begin{bmatrix} x_3 & x_5 \\ x_4 & x_6 \end{bmatrix} \right)^{-1} \begin{bmatrix} y_5 - x_1 \\ y_6 - x_2 \end{bmatrix} - 1 \end{bmatrix}
 \end{aligned}$$

Comment: We construct the lower level objective function by $f(x, y) = -\sum_i G_i(x, y)$. The reported optimal value of the upper-level objective is $F(x, y) = 3.7234$; cf. [71]. However, since the whole problem is altered, the optimal value of the upper-level objective might be different. This problem is a very challenging one whose first, second order derivatives of g are very complicated.

Problem name: DesignCentringP4

Source: [71]

Description: DesignCentringP4 is built from Problem 4 in [71, Section 5.3] but with different G, f, g and y .

$$\begin{aligned} F(x, y) &:= -(x_1 - x_3)(x_2 - x_4) \\ G(x, y) &:= \begin{bmatrix} -y_1 - y_2^2 \\ \frac{1}{4}y_3 + y_4 - \frac{3}{4} \\ -y_6 - 1 \end{bmatrix} \\ f(x, y) &:= y_1 + y_2^2 - \frac{1}{4}y_3 - y_4 + y_6 \\ g(x, y) &:= \begin{bmatrix} y - [x_1, x_2, x_1, x_2, x_1, x_2]^\top \\ -y + [x_3, x_4, x_3, x_4, x_3, x_4]^\top \end{bmatrix} \end{aligned}$$

Comment: We construct the lower level objective function by $f(x, y) = -\sum_i G_i(x, y)$. The reported optimal value of the upper-level objective is $F(x, y) = 3.0792$; cf. [71]. However, since the whole problem is altered, the optimal value of the upper-level objective might be different. A possible solution is $(-1, 1, -1, 1, -1, 1, -1, 1, -1, 1)$ with $F(x, y) = 0, f(x, y) = 0.25$.

Problem name: OptimalControl

Source: [37]

Description: OptimalControl is a bilevel optimal control program from [37]. This is a quadratic program and its dimensions $\{n_x, n_y, n_G, n_g\}$ are able to be altered. The model below is constructed based on the MATLAB M-file that the author P. Mehlitz in [37] shared with us.

$$\begin{aligned} F(x, y) &:= \frac{1}{2} \left(\begin{bmatrix} y^1 \\ 0 \end{bmatrix} - c \right)^\top M \left(\begin{bmatrix} y^1 \\ 0 \end{bmatrix} - c \right) - k^\top x, \\ G(x, y) &:= \begin{bmatrix} -x_1 + x_2 - 1 \\ -x \end{bmatrix}, \\ f(x, y) &:= \frac{1}{2} (Cy^1 - Px)^\top W (Cy^1 - Px) + \frac{\sigma}{2} (y^2 - Qx)^\top U (y^2 - Qx), \\ g(x, y) &:= \begin{bmatrix} y^2 - u \\ -y^2 + l \\ Ay \\ -Ay \end{bmatrix}. \end{aligned}$$

Comment: $y^\top = ((y^1)^\top (y^2)^\top)^\top$ with $y^i \in \mathbb{R}^{m_i}$ and $m_1 + m_2 = n_y$, $M \in \mathbb{R}^{m \times m}$, $c \in \mathbb{R}^m$, $k \in \mathbb{R}^{n_x}$, $C \in \mathbb{R}^{s \times m_1}$, $P \in \mathbb{R}^{s \times n}$, $W \in \mathbb{R}^{s \times s}$, $Q \in \mathbb{R}^{m_2 \times n_x}$, $U \in \mathbb{R}^{m_2 \times m_2}$, $u \in \mathbb{R}^{m_2}$, $l \in \mathbb{R}^{m_2}$, $A \in \mathbb{R}^{t \times n_y}$ are given data. Particularly, in the MATLAB M-file, $n_x = 2, n_y = t = 2n_i, n_G = 3, n_g = 4n_i, m_1 = m_2 = s = n_i$, where n_i and $m > n_i$ are two large numbers.

Problem name: NetworkDesignP1

Source: [11]

Description: NetworkDesignP1 is a network design problem from NDP1 in [11, Section 4.5] defined as follows

$$\begin{aligned}
 F(x, y) &:= \left[50 + \frac{y_1}{1+x_1}, 10 \frac{y_2}{1+x_2}, 10 + \frac{y_3}{1+x_3}, 10 \frac{y_4}{1+x_4}, 50 + \frac{y_5}{1+x_5} \right] y + 100 \sum_{i=1}^5 x_i \\
 G(x, y) &:= -x - 1 \\
 f(x, y) &:= \int_0^{y_1} \left(50 + \frac{u}{1+x_1} \right) du + \int_0^{y_2} \left(10 \frac{u}{1+x_2} \right) du + \int_0^{y_3} \left(10 + \frac{u}{1+x_3} \right) du \\
 &\quad + \int_0^{y_4} \left(10 \frac{u}{1+x_4} \right) du + \int_0^{y_5} \left(50 + \frac{u}{1+x_5} \right) du \\
 g(x, y) &:= \begin{bmatrix} \phi(x, y) \\ -\phi(x, y) \\ -y \end{bmatrix} \text{ where } \phi(x, y) := \begin{bmatrix} -6 + y_1 + y_3 + y_5 \\ y_2 - y_5 - y_3 \\ y_4 - y_1 - y_3 \end{bmatrix}
 \end{aligned}$$

Comment: The best known values of upper-level and lower-level objectives are $F(x, y) = 300.5$ and $f(x, y) = 419.8$; cf. [8].

Problem name: NetworkDesignP2

Source: [11]

Description: NetworkDesignP2 is a network design problem from NDP2 in [11, Section 4.5] defined as follows

$$\begin{aligned}
 F(x, y) &:= \left[50 + \frac{y_1}{1+x_1}, 10 \frac{y_2}{1+x_2}, 10 + \frac{y_3}{1+x_3}, 10 \frac{y_4}{1+x_4}, 50 + \frac{y_5}{1+x_5} \right] y + \sum_{i=1}^5 x_i \\
 G(x, y) &:= -x - 1 \\
 f(x, y) &:= \int_0^{y_1} \left(50 + \frac{u}{1+x_1} \right) du + \int_0^{y_2} \left(10 \frac{u}{1+x_2} \right) du + \int_0^{y_3} \left(10 + \frac{u}{1+x_3} \right) du \\
 &\quad + \int_0^{y_4} \left(10 \frac{u}{1+x_4} \right) du + \int_0^{y_5} \left(50 + \frac{u}{1+x_5} \right) du \\
 g(x, y) &:= \begin{bmatrix} \phi(x, y) \\ -\phi(x, y) \\ -y \end{bmatrix} \text{ with } \phi(x, y) := \begin{bmatrix} -6 + y_1 + y_3 + y_5 \\ y_2 - y_5 - y_3 \\ y_4 - y_1 - y_3 \end{bmatrix}
 \end{aligned}$$

Comment: For Network2 the best known values of upper-level and lower-level objectives are $F(x, y) = 142.9$ and $f(x, y) = 81.95$; cf. [8].

Problem name: RobustPortfolioP1

Source: [71]

Description: RobustPortfolioP1 is a portfolio problem which has been used in [71] to illustrate the robustness of an optimization problem. Based on Problem 6 in [71, Section 5.3], we build (P) in the following form

$$\begin{aligned}
 F(x, y) &:= -x_{N+1} \\
 G(x, y) &:= \begin{bmatrix} x_{N+1} - y^\top x \\ -x_{1:N} \\ \sum_{i=1}^N x_i - 1 \\ -\sum_{i=1}^N x_i + 1 \end{bmatrix} \\
 f_j(x, y^j) &:= y^\top x_{1:N} - x_{N+1} \\
 g(x, y) &:= \begin{bmatrix} \|\text{diag}(\sigma)^{-1}(y - \bar{y})\|_\delta^\delta - \theta^\delta \\ -y \end{bmatrix} \\
 \bar{y}_i &:= 1.15 + \frac{0.05}{N} i \quad \text{for } i = 1, \dots, N \\
 \sigma_i &:= \frac{0.05}{3N} \sqrt{2N(N+1)i} \quad \text{for } i = 1, \dots, N \\
 \theta &:= 1.5 \\
 \delta &\in [1, \infty]
 \end{aligned}$$

Comment: Here, $\|y\|_\delta^\delta = (\sum_i |y_i|^\delta)^{1/\delta}$ for $\delta \in [1, +\infty]$. The upper-level variable is $x = (x_{1:N}; x_{N+1})$ with $x_{1:N} \in \mathbb{R}^N$. The scenarios considered for N are $N = 10, 50, 100, 150$. The equality constraint $H(x, y) := \sum_{i=1}^N x_i - 1$ is moved to $G(x, y)$.

Comment2: When $\delta = 2$, the optimal solution is $x_i = 1/N, y_i = 1.15, i = 1, \dots, N, x_{N+1} = 1.15$. This is same as Problem 5 in [71].

Problem name: RobustPortfolioP2

Source: [71]

Description: RobustPortfolioP2 is built from Problem 7 in [71, Section 5.3]. It has the form as

$$\begin{aligned}
 F(x, y) &:= -x_{N+1} \\
 G(x, y) &:= \begin{bmatrix} x_{N+1} - y^\top x \\ -x_{1:N} \\ \sum_{i=1}^N x_i - 1 \\ -\sum_{i=1}^N x_i + 1 \end{bmatrix} \\
 f(x, y) &:= y^\top x_{1:N} - x_{N+1} \\
 g(x, y) &:= \begin{bmatrix} \sum_{i=1}^N \frac{(y_i - \bar{y}_i)^2}{\sigma_i^2} - \left\{ \theta \left[1 + \sum_{i=1}^N \left(x_i - \frac{1}{N} \right)^2 \right] \right\}^2 \\ -y \end{bmatrix} \\
 \bar{y}_i &:= 1.15 + \frac{0.05}{N} i \quad \text{for } i = 1, \dots, N \\
 \sigma_i &:= \frac{0.05}{3N} \sqrt{2N(N+1)i} \quad \text{for } i = 1, \dots, N \\
 \theta &:= 1.5
 \end{aligned}$$

Comment: $N = 10, 50, 100, 150$. A possible solution is $x_i = 1/N, y_i = 1.15, i = 1, \dots, N$ and $x_{N+1} = 1.15$.

Problem name: TollSettingP1

Source: [11]

Description: TollSettingP1 is a toll-setting problem which is able to be defined as follows

$$\begin{aligned}
 F(x, y) &:= -(x_1 y_3 + x_2 y_4 + x_3 y_8) \\
 G(x, y) &:= -x \\
 f(x, y) &:= [2, 6, 5 + x_1, x_2, 4, 2, 6, x_3] y \\
 g(x, y) &:= \begin{bmatrix} \phi(x, y) \\ -\phi(x, y) \\ -y \end{bmatrix} \quad \text{with } \phi(x, y) := \begin{bmatrix} y_1 + y_2 + y_3 - 1 \\ y_4 + y_5 - y_1 \\ y_6 + y_7 - y_2 - y_4 \\ y_8 - y_5 - y_6 \\ y_3 + y_7 + y_8 - 1 \end{bmatrix}
 \end{aligned}$$

Comment: The best known values of F and F are $F(x, y) = -7$ and $f(x, y) = 12$, cf. [8], and $(7, 4, 6, 0, 0, 1, 0, 0, 0, 0, 0)$ is a possible solution.

Problem name: TollSettingP2

Source: [11]

Description: TollSettingP2 is defined as follows

$$\begin{aligned}
 F(x, y) &:= -(x_1(y_1 + y_2) + x_2(y_3 + y_4) + x_3(y_5 + y_6)) \\
 G(x, y) &:= -x \\
 f(x, y) &:= [2x_1, 2x_1, 2x_2, 2x_2, 2x_3, 2x_3, 5, 7, 14, 7, 2, 4, 29, 20, 12, 8, 5, 2]y \\
 g(x, y) &:= \begin{bmatrix} \phi(x, y) \\ -\phi(x, y) \\ -y \end{bmatrix} \text{ with } \phi(x, y) := \begin{bmatrix} y_7 + y_8 + y_9 - 1 \\ y_{10} + y_{11} + y_{12} - 1 \\ y_{13} + y_{14} + y_{15} - 1 \\ y_{16} + y_{17} + y_{18} - 1 \\ y_1 + y_5 + y_{13} - y_7 \\ y_2 + y_6 + y_{16} - y_{10} \\ y_3 + y_{14} - y_1 - y_8 \\ y_4 + y_{17} - y_2 - y_{11} \\ y_{15} - y_3 - y_5 - y_9 \\ y_{18} - y_4 - y_6 - y_{12} \end{bmatrix}
 \end{aligned}$$

Comment: The best known values of upper-level and lower-level objectives are $F(x, y) = -9$ and $f(x, y) = 32$; cf. [8]. $(0.5, 4, 4.5, 0, 0, 0, 1, 0, 1, 0, 0, 0, 0, 1, 0, 0, 1, 0, 0, 1)$ is a possible solution but with $F = -4.5$ and $f = 32$.

Problem name: TollSettingP3

Source: [11]

Description: TollSettingP3 is defined as follows

$$\begin{aligned}
 F(x, y) &:= -(x_1(y_1 + 10y_2) + x_2(y_3 + 10y_4) + x_3(y_5 + 10y_6)) \\
 G(x, y) &:= -x \\
 f(x, y) &:= [2x_1, 20x_1, 2x_2, 20x_2, 2x_3, 20x_3, 5, 7, 14, 7, 2, 4, 29, 20, 12, 8, 5, 2]y \\
 g(x, y) &:= \begin{bmatrix} \phi(x, y) \\ -\phi(x, y) \\ -y \end{bmatrix} \text{ with } \phi(x, y) := \begin{bmatrix} y_7 + y_8 + y_9 - 1 \\ y_{10} + y_{11} + y_{12} - 1 \\ y_{13} + y_{14} + y_{15} - 1 \\ y_{16} + y_{17} + y_{18} - 1 \\ y_1 + y_5 + y_{13} - y_7 \\ 10y_2 + 10y_6 + y_{16} - y_{10} \\ y_3 + y_{14} - y_1 - y_8 \\ 10y_4 + y_{17} - 10y_2 - y_{11} \\ y_{15} - y_3 - y_5 - y_9 \\ y_{18} - 10y_4 - 10y_6 - y_{12} \end{bmatrix}
 \end{aligned}$$

Comment: The best known values of upper-level and lower-level objectives are $F(x, y) = -24$ and $f(x, y) = 81$; cf. [8]. $(5, 3.5, 8.5, 0, 0, 1, 0, 0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 1, 0, 0, 1)$ is a possible solution but with $F = -3.5$ and $f = 32$.

Problem name: TollSettingP4

Source: [11]

Description: TollSettingP4 is defined as follows

$$\begin{aligned}
 F(x, y) &:= -(y_2 + y_3)x_1 - y_3x_2 \\
 f(x, y) &:= [8, 3 + 2x_1, 3 + 2x_1 + 2x_2, 6]y \\
 g(x, y) &:= \begin{bmatrix} \phi(x, y) \\ -\phi(x, y) \\ -y \end{bmatrix} \text{ with } \phi(x, y) := \begin{bmatrix} y_1 + y_2 - 1 \\ y_3 + y_4 - 1 \end{bmatrix}
 \end{aligned}$$

Comment: The best known values of upper-level and lower-level objectives are $F(x, y) = -8$ and $f(x, y) = 14$; cf. [8]. Two possible optimal solutions are $(2.5, -1, 0, 1, 1, 0)$ and $(10/3, -4/3, 1, 0, 0, 1)$ but both with $F = -4, f = 14$.

Problem name: TollSettingP5

Source: [11]

Description: TollSettingP5 is defined as follows

$$\begin{aligned} F(x, y) &:= -(y_2 + y_3)x \\ f(x, y) &:= [8, 3 + 2x, 4 + 2x, 6]y \\ g(x, y) &:= \begin{bmatrix} \phi(x, y) \\ -\phi(x, y) \\ -y \end{bmatrix} \text{ with } \phi(x, y) := \begin{bmatrix} y_1 + y_2 - 1 \\ y_3 + y_4 - 1 \end{bmatrix} \end{aligned}$$

Comment: The best known values of upper-level and lower-level objectives are $F(x, y) = -11$ and $f(x, y) = 34$; cf. [8]. Two possible optimal solutions are $(2.5, 0, 1, 0, 1)$ with $F = -2.5, f = 14$ and $(1, 0, 1, 1, 0)$ with $F = -2, f = 11$.

2. LINEAR BILEVEL EXAMPLES

Problem name: AnandalinghamWhite1990

Source: [58]

Description: AnandalinghamWhite1990 is defined as follows

$$\begin{aligned} F(x, y) &:= -x - 3y \\ G(x, y) &:= -x \\ f(x, y) &:= -x + 3y \\ g(x, y) &:= \begin{bmatrix} -x - 2y + 10 \\ x - 2y - 6 \\ 2x - y - 21 \\ x + 2y - 38 \\ -x + 2y - 18 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution of the problem is $(16, 11)$; cf. [58].

Problem name: Bard1984a

Source: [75]

Description: Bard1984a is defined as follows

$$\begin{aligned} F(x, y) &:= x + y \\ G(x, y) &:= -x \\ f(x, y) &:= -5x - y \\ g(x, y) &:= \begin{bmatrix} -x - 0.5y + 2 \\ -0.25x + y - 2 \\ x + 0.5y - 8 \\ x - 2y - 4 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(8/9, 20/9)$; cf. [75].

Problem name: Bard1984b

Source: [75]

Description: Bard1984b is defined as follows

$$\begin{aligned} F(x, y) &:= -5x - y \\ G(x, y) &:= -x \\ f(x, y) &:= y \\ g(x, y) &:= \begin{bmatrix} -x - 0.5y + 2 \\ -0.25x + y - 2 \\ x + 0.5y - 8 \\ x - 2y - 4 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The reported optimal solution is (7.2, 1.6); cf. [75].

Problem name: Bard1991Ex2

Source: [5]

Description: Bard1991Ex2 is defined as follows

$$\begin{aligned} F(x, y) &:= -x + 10y_1 - y_2 \\ G(x, y) &:= -x \\ f(x, y) &:= -y_1 - y_2 \\ g(x, y) &:= \begin{bmatrix} x + y_1 - 1 \\ x + y_2 - 1 \\ y_1 + y_2 - 1 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is (0, 0, 1); cf. [5].

Problem name: BardFalk1982Ex2

Source: [59]

Description: BardFalk1982Ex2 is defined as follows

$$\begin{aligned} F(x, y) &:= -2x_1 + x_2 + 0.5y_1 \\ G(x, y) &:= -x \\ f(x, y) &:= x_1 + x_2 - 4y_1 + y_2 \\ g(x, y) &:= \begin{bmatrix} -2x_1 + y_1 - y_2 + 2.5 \\ x_1 - 3x_2 + y_2 - 2 \\ x_1 + x_2 - 2 \\ -y \end{bmatrix} \end{aligned}$$

Comment: Authors in [59] claimed an optimal solution is (1, 0, 0.5, 1); while authors in [79] stated the global optimal should be (2, 0, 1.5, 0). And the latter is the correct result.

Problem name: BenAyedBlair1990a

Source: [76]

Description: BenAyedBlair1990a is defined as follows

$$\begin{aligned} F(x, y) &:= -1.5x - 6y_1 - y_2 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 1 \end{bmatrix} \\ f(x, y) &:= -y_1 - 5y_2 \\ g(x, y) &:= \begin{bmatrix} x + 3y_1 + y_2 - 5 \\ 2x + y_1 + 3y_2 - 5 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is (1, 0, 1); cf. [76].

Problem name: BenAyedBlair1990b

Source: [76]

Description: Ben-AyedBlair1990b is defined as follows

$$\begin{aligned} F(x, y) &:= -x - y \\ G(x, y) &:= -x \\ f(x, y) &:= y \\ g(x, y) &:= \begin{bmatrix} -4x - 3y + 19 \\ x + 2y - 11 \\ 3x + y - 13 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is (1, 5); cf. [76].

Problem name: BialasKarwan1984a

Source: [77]

Description: BialasKarwan1984a is defined as follows

$$\begin{aligned} F(x, y) &:= -x - y_2 \\ G(x, y) &:= -x \\ f(x, y) &:= -y_2 \\ g(x, y) &:= \begin{bmatrix} x + y_1 + y_2 - 3 \\ -x - y_1 + y_2 + 1 \\ -x + y_1 + y_2 - 1 \\ x - y_1 + y_2 - 1 \\ y_2 - 0.5 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution should be (1.5, 1, 0.5) .

Problem name: BialasKarwan1984b

Source: [77]

Description: BialasKarwan1984b is defined as follows

$$\begin{aligned} F(x, y) &:= -y \\ G(x, y) &:= -x \\ f(x, y) &:= y \\ g(x, y) &:= \begin{bmatrix} -x - 2y + 10 \\ x + 2y - 38 \\ -x + 2y - 18 \\ x - 2y - 6 \\ 2x - y - 21 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is (16, 11); cf. [77].

Problem name: CandlerTownesley1982

Source: [60]

Description: CandlerTownesley1982 is defined as follows

$$\begin{aligned} F(x, y) &:= -8x_1 - 4x_2 + 4y_1 - 40y_2 - 4y_3 \\ G(x, y) &:= -x \\ f(x, y) &:= x_1 + 2x_2 + y_1 + y_2 + 2y_3 \\ g(x, y) &:= \begin{bmatrix} -y_1 + y_2 + y_3 + 1 \\ 2x_1 - y_1 + 2y_2 - 0.5y_3 - 1 \\ 2x_2 + 2y_1 - y_2 - 0.5y_3 - 1 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution for this problem is (0, 0.9, 0, 0.6, 0.4) with values of upper-level and lower-level objectives $F(x, y) = -29.2$ and $f(x, y) = 3.2$; cf. [66].

Problem name: ClarkWesterberg1988

Source: [61]

Description: ClarkWesterberg1988 is defined as follows

$$\begin{aligned} F(x, y) &:= x - 4y \\ f(x, y) &:= y \\ g(x, y) &:= \begin{bmatrix} -2x + y \\ 2x + 5y - 108 \\ 2x - 3y + 4 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is (19, 14); cf. [61].

Problem name: ClarkWesterberg1990b

Source: [10]

Description: ClarkWesterberg1990b is defined as follows

$$\begin{aligned} F(x, y) &:= -x - 3y_1 + 2y_2 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 8 \end{bmatrix} \\ f(x, y) &:= -y_1 \\ g(x, y) &:= \begin{bmatrix} -y_1 \\ y_1 - 4 \\ -2x + y_1 + 4y_2 - 16 \\ 8x + 3y_1 - 2y_2 - 48 \\ -2x + y_1 - 3y_2 + 12 \end{bmatrix} \end{aligned}$$

Comment: The best known optimal value for the upper-level objective function is -13 and a corresponding optimal point is $(5, 4, 2)$; cf. [10].

Problem name: GlackinEtal2009

Source: [62]

Description: GlackinEtal2009 is defined as follows

$$\begin{aligned} F(x, y) &:= -2x_1 + 4x_2 + 3y \\ G(x, y) &:= \begin{bmatrix} x_1 - x_2 + 1 \\ -x \end{bmatrix} \\ f(x, y) &:= -y \\ g(x, y) &:= \begin{bmatrix} x_1 + x_2 + y - 4 \\ 2x_1 + 2x_2 + y - 6 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(1, 2, 0)$; cf. [62].

Problem name: HaurieSavardWhite1990

Source: [78]

Description: HaurieSavardWhite1990 is defined as follows

$$\begin{aligned} F(x, y) &:= x + 5y \\ f(x, y) &:= -y \\ g(x, y) &:= \begin{bmatrix} -3x + 2y - 6 \\ 3x + 4y - 48 \\ 2x - 5y - 9 \\ -x - y + 8 \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(12, 3)$; cf. [78].

Problem name: HuHuangZhang2009

Source: [63]

Description: HuHuangZhang2009 is defined as follows

$$\begin{aligned} F(x, y) &:= -4x - y_1 - y_2 \\ G(x, y) &:= -x \\ f(x, y) &:= -x - 3y_1 \\ g(x, y) &:= \begin{bmatrix} x + y_1 + y_2 - \frac{25}{9} \\ x + y_2 - 2 \\ y_1 + y_2 - \frac{8}{9} \\ -y \end{bmatrix} \end{aligned}$$

Comment: The global optimal solution is $(\frac{17}{9}, \frac{8}{9}, 0)$; cf. [63]. Note that there is an error in [63] where $x + y_1 - 2 \leq 0$ should be $x + y_2 - 2 \leq 0$.

Problem name: LanWenShihLee007

Source: [64]

Description: LanWenShihLee2007 is defined as follows

$$\begin{aligned} F(x, y) &:= 2x - 11y \\ G(x, y) &:= -x \\ f(x, y) &:= x + 3y \\ g(x, y) &:= \begin{bmatrix} x - 2y - 4 \\ 2x - y - 24 \\ 3x + 4y - 96 \\ x + 7y - 126 \\ -4x + 5y - 65 \\ -x - 4y + 8 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The best known solution is (17.4500, 10.9080); cf. [64].

Problem name: LiuHart1994

Source: [67]

Description: LiuHart1994 is defined as follows

$$\begin{aligned} F(x, y) &:= -x - 3y \\ G(x, y) &:= -x \\ f(x, y) &:= y \\ g(x, y) &:= \begin{bmatrix} -x + y - 3 \\ x + 2y - 12 \\ 4x - y - 12 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The reported optimal solution is (4, 4); cf. [67].

Problem name: MershaDempe2006Ex1

Source: [65]

Description: MershaDempe2006Ex1 is defined as follows

$$\begin{aligned} F(x, y) &:= x - 8y \\ G(x, y) &:= -x \\ f(x, y) &:= y \\ g(x, y) &:= \begin{bmatrix} 5x - 2y - 33 \\ -x - 2y + 9 \\ -7x + 3y - 5 \\ x + y - 15 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The original problem has no optimal solution, so the version used here is shifted the upper level constraints to the lower level; cf. [65].

Problem name: MershaDempe2006Ex2

Source: [65]

Description: MershaDempe2006Ex2 is defined as follows

$$\begin{aligned} F(x, y) &:= -x - 2y \\ G(x, y) &:= \begin{bmatrix} -2x + 3y - 12 \\ x + y - 14 \end{bmatrix} \\ f(x, y) &:= -y \\ g(x, y) &:= \begin{bmatrix} -3x + y + 3 \\ 3x + y - 30 \end{bmatrix} \end{aligned}$$

Comment: Reported global optimal solution is (8, 6); cf. [65].

Problem name: TuyEtal1993

Source: [79]

Description: TuyEtal1993 is defined as follows

$$\begin{aligned} F(x, y) &:= -2x_1 + x_2 + 0.5y_1 \\ G(x, y) &:= \begin{bmatrix} x_1 + x_2 - 2 \\ -x \end{bmatrix} \\ f(x, y) &:= -4y_1 + y_2 \\ g(x, y) &:= \begin{bmatrix} -2x_1 + y_1 - y_2 + 2.5 \\ x_1 - 3x_2 + y_2 - 2 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The reported optimal solution is (2, 0, 1.5, 0); cf. [79].

Problem name: TuyEtal1994

Source: [80]

Description: TuyEtal1994 is defined as follows

$$\begin{aligned} F(x, y) &:= 3x_1 + 2x_2 + y_1 + y_2 \\ G(x, y) &:= \begin{bmatrix} x_1 + x_2 + y_1 + y_2 - 4 \\ -x \end{bmatrix} \\ f(x, y) &:= 4y_1 + y_2 \\ g(x, y) &:= \begin{bmatrix} -3x_1 - 5x_2 - 6y_1 - 2y_2 + 15 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The reported global optimal solution is (0, 3, 0, 0); cf. [80].

Problem name: TuyEtal2007Ex3

Source: [52]

Description: TuyEtal2007Ex3 is defined as follows

$$\begin{aligned} F(x, y) &:= (12, -1, -12, 13, 0, 2, 0, -5, 6, -11)x - (5, 6, 4, 7, 0, 0)y \\ G(x, y) &:= \begin{bmatrix} -Ax - By + [-30, 134]^T \\ -x \end{bmatrix} \\ f(x, y) &:= [3, -2, -3, -3, 1, 6]y \\ g(x, y) &:= \begin{bmatrix} -Cx - Dy + [-83, -92, -168, 96, 133, -89, 192]^T \\ -y \end{bmatrix} \end{aligned}$$

with A, B, C, and D respectively defined by

$$\begin{aligned}
 A &:= \begin{bmatrix} 2 & 3 & -14 & 2 & 9 & -2 & -1 & 4 & 0 & -2 \\ -1 & 7 & -13 & 0 & 15 & -2 & 8 & 4 & -4 & 7 \end{bmatrix} \\
 B &:= \begin{bmatrix} 3 & -9 & 2 & 8 & -1 & 8 \\ 6 & 2 & -6 & -2 & -8 & 4 \end{bmatrix} \\
 C &:= \begin{bmatrix} 5 & -7 & -4 & 2 & -3 & 9 & -9 & 1 & 3 & -11 \\ -6 & 5 & 3 & 2 & -8 & -5 & -8 & 3 & -7 & -3 \\ 6 & 4 & -2 & 0 & 2 & -3 & 3 & -2 & -2 & -4 \\ -5 & -6 & 0 & 4 & -3 & 8 & -1 & 0 & -2 & 3 \\ -11 & 11 & -4 & -5 & 10 & 6 & -14 & 7 & 11 & 3 \\ -9 & 12 & 4 & 10 & -2 & -8 & -5 & 11 & 4 & -1 \\ -7 & 2 & 6 & 0 & 11 & -1 & 2 & 2 & 1 & 2 \end{bmatrix} \\
 D &:= \begin{bmatrix} -10 & 9 & 6 & -4 & -6 & 3 \\ 5 & 7 & -1 & -1 & 6 & -4 \\ -10 & -5 & -6 & 4 & -3 & 1 \\ 4 & 3 & 4 & 4 & -1 & -1 \\ 10 & 7 & -7 & -7 & -2 & -7 \\ -2 & 5 & -10 & -1 & -4 & -5 \\ 5 & 5 & 6 & 5 & -1 & 12 \end{bmatrix}
 \end{aligned}$$

Comment: According to [52] the best known solution of the problem is

$$x^* = (0, 8.170692, 10, 0, 7.278940, 3.042311, 0, 10, 0.001982, 9.989153)$$

$$y^* = (3.101280, 10, 10, 10, 0, 9.846133)$$

$$\text{with } F = -467.4613, f = -11.6194.$$

Problem name: VisweswaranEtal1996

Source: [68]

Description: VisweswaranEtal1996 is defined as follows

$$\begin{aligned}
 F(x, y) &:= x + y \\
 G(x, y) &:= -x \\
 f(x, y) &:= -5x - y \\
 g(x, y) &:= \begin{bmatrix} -x - 0.5y + 2 \\ -0.25x + y - 2 \\ x + 0.5y - 8 \\ x - 2y - 2 \\ -y \end{bmatrix}
 \end{aligned}$$

Comment: The reported optimal solution is $(8/9, 20/9)$; cf. [68].

Problem name: WangJiaoLi2005

Source: [66]

Description: WangJiaoLi2005 is defined as follows

$$\begin{aligned} F(x, y) &:= -100x - 1000y_1 \\ G(x, y) &:= \begin{bmatrix} -x \\ x - 1 \end{bmatrix} \\ f(x, y) &:= -y_1 - y_2 \\ g(x, y) &:= \begin{bmatrix} x + y_1 - y_2 - 1 \\ y_1 + y_2 - 1 \\ -y \end{bmatrix} \end{aligned}$$

Comment: The reported optimal values of the objective functions are $F(x, y) = -1000$ and $f(x, y) = -1$; cf. [66].

3. SIMPLE BILEVEL EXAMPLES

Problem name: FrankeEtal2018Ex53

Source: [73]

Description: FrankeEtal2018Ex53 examples are defined as follows

$$\begin{aligned} F(y) &:= y_1^2 + y_2^2 \\ G(y) &:= \begin{bmatrix} -y \\ y - 1_2 \end{bmatrix} \\ f(y) &:= (y_1 - 2)^2 \\ g(y) &:= \begin{bmatrix} -y \\ y - 1_2 \end{bmatrix} \end{aligned}$$

Comment: The reported global optimal solution is $(1, 0)$; cf. [73].

Problem name: FrankeEtal2018Ex511

Source: [73]

Description: FrankeEtal2018Ex511 examples are defined as follows

$$\begin{aligned} F(y) &:= 0.5(y_1 - 2)^2 + 0.5y_2^2 + 0.5(y_3 - 2)^2 \\ f(y) &:= y_1 + y_2 + y_3 \\ g(y) &:= \begin{bmatrix} -y_1 - y_2 \\ -y_1 + y_2 \\ -y_1 \\ -y_3 \end{bmatrix} \end{aligned}$$

Comment: The reported global optimal solution is $(1, -1, 0)$; cf. [73].

Problem name: FrankeEtal2018Ex513

Source: [73]

Description: FrankeEtal2018Ex513 examples are defined as follows

$$\begin{aligned} F(y) &:= -y_2 \\ f(y) &:= y_3 \\ g(y) &:= \begin{bmatrix} y_1^2 - y_3 \\ y_1^2 + y_2^2 - 1 \\ -y_3 \end{bmatrix} \end{aligned}$$

Comment: The reported global optimal solution is $(0, 1, 0)$; cf. [73].

Problem name: FrankeEtal2018Ex521

Source: [73]

Description: FrankeEtal2018Ex521 examples are defined as follows

$$\begin{aligned} F(y) &:= -y_2 \\ f(y) &:= y_1 \\ g(y) &:= \begin{bmatrix} (y_1 - 1)^2 - (y_2 - 0.5)^2 - 1.25 \\ y_1 + y_2 - 1 \\ -y_1 \end{bmatrix} \end{aligned}$$

Comment: The reported global optimal solution is $(0, 1)$; cf. [73].

Problem name: MitsosBarton2006Ex31

Source: [39]

Description: MitsosBarton2006Ex31 is defined as follows

$$\begin{aligned} F(y) &:= y \\ G(y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \\ f(y) &:= -y \\ g(y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The optimal solution is 1; cf. [39].

Problem name: MitsosBarton2006Ex32

Source: [39]

Description: MitsosBarton2006Ex32 is defined as follows

$$\begin{aligned} F(y) &:= y \\ G(y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \\ y \end{bmatrix} \\ f(y) &:= -y \\ g(y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The problem has no optimal solution; cf. [39].

Problem name: MitsosBarton2006Ex33

Source: [39]

Description: MitsosBarton2006Ex33 is defined as follows

$$\begin{aligned} F(y) &:= y \\ G(y) &:= \begin{bmatrix} -y - 10 \\ y - 10 \end{bmatrix} \\ f(y) &:= y^2 \\ g(y) &:= \begin{bmatrix} 1 - y^2 \\ -y - 10 \\ y - 10 \end{bmatrix} \end{aligned}$$

Comment: The optimal solution is -1 ; cf. [39].

Problem name: MitsosBarton2006Ex34

Source: [39]

Description: MitsosBarton2006Ex34 is defined as follows

$$\begin{aligned} F(y) &:= y \\ G(y) &:= \begin{bmatrix} -y - 0.5 \\ y - 1 \end{bmatrix} \\ f(y) &:= -y^2 \\ g(y) &:= \begin{bmatrix} -y - 0.5 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The optimal solution is 1; cf. [39].

Problem name: MitsosBarton2006Ex35

Source: [39]

Description: MitsosBarton2006Ex35 is defined as follows

$$\begin{aligned} F(y) &:= y \\ G(y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \\ f(y) &:= 16y^4 + 2y^3 - 8y^2 - 1.5y + 0.5 \\ g(y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

Comment: The optimal solution is 0.5; cf. [39].

Problem name: MitsosBarton2006Ex36

Source: [39]

Description: MitsosBarton2006Ex36 is defined as follows

$$\begin{aligned} F(y) &:= y \\ G(y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \\ f(y) &:= y^3 \\ g(y) &:= \begin{bmatrix} -y - 1 \\ y - 1 \end{bmatrix} \end{aligned}$$

The optimal solution is -1 ; cf. [39].

Problem name: ShehuEtal2019Ex42

Source: [72]

Description: ShehuEtal2019Ex42 examples are defined as follows

$$\begin{aligned} F(y) &:= 0.5y^T Q y \\ f(y) &:= 0.5\|A y - b\|_2^2 + \mu\|y\|_1 \end{aligned}$$

Comment1: Q is a positive definite matrix. $A \in \mathbb{R}^{m \times n_y}$ is a given matrix, b is a given vector and μ (e.g., 0.5) is positive scalar. b is generated as $b = A y + \epsilon \zeta$, where A and ζ are random matrices whose elements are normally distributed with zero mean and variance 1, ϵ (e.g., 0.01) is a noisy factor. y is a generated sparse vector with few non-zero elements.

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