

论文

SENSITIVITY ANALYSIS IN BILEVEL LINEAR PROGRAMMING

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摘要 In this paper, we study sensitivity analysis of bilevel linear programming. Twocases of the leader's objective function and the right-hand side of the constraints including parameters are discussed separately. We presellt a necessary and sufficient optimality condition for an optimal solution to a bilevel linear programming problem and its equivalent expression in nonconvex quadratic programming. The necessary and sufficient conditionsare proposed to guarantee that the current optimal solution or the corresponding basis remains optimal when the parameters vary. An algorithm is also proposed to determinethe set of the parameters which leaves the current optimal solution optimal or -optimal.

关键词 [Bilevel linear programming, sensitivity](#)

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Key words [Bilevel linear programming](#) [sensitivity analysis](#) [parameters](#)

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