

bard511

This is a simple example from [1, Chapter 5, example 5.1.1, page 197] that has only a single upper-level and single lower-level variable. The global optimal solution occurs at the point $(x, y) = (4, 4)$.

$$\begin{array}{ll} \underset{x,y}{\text{minimise}} & x - 4y \\ \text{subject to} & x \geq 0 \end{array} \quad y \in \arg \min_y \left\{ \begin{array}{ll} \text{subject to} & \begin{array}{ll} -x - y \leq & -3, \\ -2x + y \leq & 0, \\ 2x + y \leq & 12, \\ 3x - 2y \leq & 4, \\ y \geq & 0. \end{array} \end{array} \right.$$

			Dimension	Type
Upper-level	x	variables	1	real
	F(x,y)	objective	1	linear
	G(x,y)	inequality	1	bounds
	H(x,y)	equality	0	none
Lower-level	y	variables	1	real
	f(x,y)	objective	1	linear
	g(x,y)	inequality	5	linear
	h(x,y)	equality	0	none

References

- [1] Jonathan Bard. *Practical Bilevel Optimization: Algorithms And Applications*, volume 30. Springer Science & Business Media, 09 1998.