International Conference on Bilevel Optimization

August 8-11, 2023
University of Southampton
Highfield Campus, Southampton, UK

Conference Program Overview

University of Southampton

Contents

Welcome address

On behalf of the program and organization committee as well as the University of Southampton, we welcome you to the International Conference on Bilevel Optimization.

It is our pleasure to provide a conference of 4 invited plenary talks, 19 invited or contributed sessions, comprising 63 talks, a summer school of 2 lectures, and a poster competition of 6 posters merely dedicated to the topic of bilevel optimization in its numerous different flavors. We also would like to take this opportunity to, academically, bid farewell to Stephan Dempe, a pioneer in bilevel optimization, our PhD supervisor, and friend, whose tremendous contributions enriched the field over the last 30 years and who officially retired in October 2022.

During the conference, almost 90 delegates from 20 countries all over the world will learn about recent developments in theoretical, algorithmic, numerical, and applied bilevel optimization, discuss current and upcoming challenges, and, hopefully, revive old and coin new scientific collaborations. The above numbers clearly indicate the importance of bilevel optimization as a seminal and shining subfield of mathematical programming.

We would like to express our sincere appreciation to the volunteers who enabled us to make this conference possible. Particularly, we acknowledge the activities of the program committee, session organizers, and session chairs who set up a fine scientific program. Our sincere thanks go to the members of the organization committee and everyone involved in the local organization – the Faculty of Social Sciences Events and Maths FOS teams as well as our PhD student helpers – for the many weeks of work. Finally, we acknowledge financial support by diverse sponsors which, among others, made the awarding of travel grants and prizes for the poster competition possible.

We wish you all a pleasant and memorable conference with open-minded and fruitful discussions.

Patrick Mehlitz & Alain B. Zemkoho
Cottbus & Southampton, August 2023

List of sponsors

Useful information

- Venue
  The conference will mainly take place at Highfield Campus of the University of Southampton with the summer school hosted in building B2A - Annex and the main conference hosted in building B100 - Centenary Building. For the visit of the SeaCity Museum and the conference dinner at Leonardo Royal Hotel Grand Harbor, we have to leave the Highfield Campus.

- Registration desk
  Participants are kindly asked to pick up their conference bag comprising, among other helpful things, the conference badge, a digital version of the conference booklet, as well as bus and dinner tickets at the registration desk.

    - August 8th: 08:00 - 10:30, B2A - Foyer (Level 2)
    - August 8th: 17:00 - 19:00, B38 - The Arlott Bar (Welcome reception)
    - August 9th: 08:00 - 10:45, B100 - Foyer (Level 4)

- Welcome reception
  We are happy to host a welcome reception on August 8th, 17:00 - 19:00, at B38 - The Arlott Bar which serves as a first get-together of the participants. Some drinks will be available there. The registration desk also opens during welcome reception.

- Contributed talks
  Contributed talks are scheduled to last 25 minutes including questions. There are PCs available in each of the lecture rooms, so speakers are asked to bring their talks saved on a USB flash drive and to put the presentation onto the available computers (PhD student helpers will assist you). Please, arrive at least 10 minutes before your session starts.

- Poster session
  The poster session will take place on August 10th, 16:30 - 17:45, in room B100/4013. All delegates are encouraged to join the session and to inspect the 6 contributed posters dealing with different aspects of bilevel optimization. Contributors are encouraged to put their posters up by 09:00 in the morning.

  We are happy to announce that the best 3 posters are awarded with a prize kindly sponsored by DAS Ltd. Once during the poster session, each of the contributors will be given a 5 minutes time slot to present their poster in front of the poster prize committee. A discussion of about 5 minutes will follow. The winners will be announced at the end of the conference.

- Coffee breaks
  On August 8th, the coffee breaks are hosted in B2A - Foyer (Level 2). From August 9th to August 11th, we scheduled the coffee breaks in B100 - 4013/Foyer (Level 4). On August 10th and August 11th, some welcome refreshments will be provided from 08:30 to 09:00 at B100 - Foyer (Level 4).

- Lunch breaks
  The conference fee includes a daily lunch for all participants which will be served in B38 - Terrace Restaurant. Use the entrance marked with a black arrow in the map of Highfield Campus.

- Accommodation at Glen Eyre Halls
  If you have booked to stay in the Glen Eyre Complex, you will be staying specifically in the Chamberlain Halls located at the following address:
  Chamberlain Halls, Glen Eyre Road, Southampton SO16 3UD
  Main reception telephone number: +44 (0)23 8059 8004
  However, your breakfast will be served in B42 - La Piazza (just next door to B38) according to the following schedule:

  - August 8th: 07:30 - 08:00
  - August 9th: 08:15 - 08:45
  - August 10th: 08:15 - 08:45
  - August 11th: 08:15 - 08:45

  Anyone staying the evening of Friday, August 11th, will collect a packed breakfast from the service station in B100 on Friday. These will be delivered and available from the afternoon refreshment service.

  Further important onboarding information:

  - *Check in* – You can check in after 15:00, please proceed to Chamberlain reception/Post room between 15:00 - 19:00. If you are arriving after 19:00, please, go to the 24-hour-reception which is on the other side of the road.
  - *Check out* – Please, return your key fob to Chamberlain reception/Post room no later than 09:30 in the morning.
  - *Car parking* - There is limited car parking on the Glen Eyre site – in particular outside of Chamberlain. If you are bringing a car to site and needing to park (not just drop off and pick up), you require a permit. These will be issued on check-in and guests will be required to provide registration number and contact details. This permit is for halls only, it will not work on Highfield Campus.
  - *Road closure* – Please, be aware of the current partial closure of Glen Eyre Road. Pedestrian routes have been maintained, however, there is no vehicle access from Burgess Road, and guests should be directed via the Avenue A33. For anyone arriving from Southampton (via M27), this will add a good 5-10 minutes on the regular journey.

- Visit SeaCity Museum
  On August 9th, you may join us for a visit of Southampton SeaCity Museum. We meet at 17:00 directly at the museum. You may take the U1C bus from Highfield Interchange (Highfield Campus) to go there. Tickets are covered by the fee.

- Conference dinner
  The conference dinner takes place at Leonardo Royal Hotel Grand Harbor on August 10th and starts at 19:00. You may take the U1C bus from Highfield Interchange (Highfield Campus) to go there. In the case where you registered for the dinner, you may find a dinner ticket among your conference material. Please, bring this dinner ticket to the dinner.

- Updates of the schedule
  We aim to guarantee that the digital version of the booklet as well as the conference webpage (https://www.bilevelconference2023.org/schedule) provide up-to-date versions of the schedule. Additionally, the daily conference program will be available in short form at the venue.

Spotting Southampton

We first look at a macroscopic view of Southampton. Most of the conference talks and events will take place on Highfield Campus. For all other venues, bus tickets are provided in your conference bag.
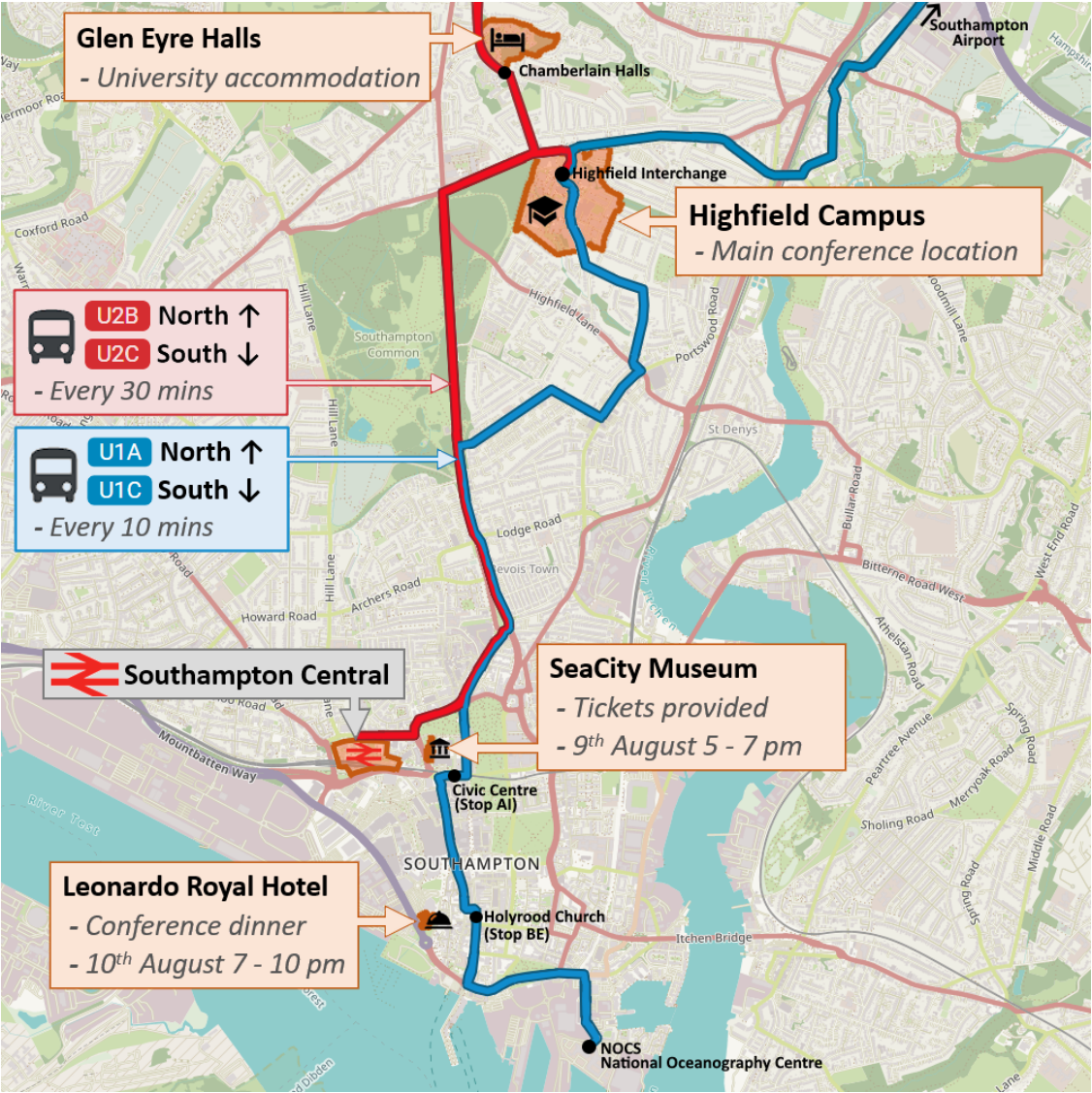
- On August 9th, the final talk concludes at 16:00. Delegates will then be ushered to the Highfield Interchange, where we will catch the U1C bus for a 20 minutes journey to Civic Center (Stop AI). The SeaCity Museum tickets are valid from 17:00, and the museum is a 2 minute walk from this stop.

- On August 10th, the poster competition concludes at 17:45. Again, delegates will depart from Highfield Interchange on the U1C. This time we will stop at Holyrood Church (Stop BE) for the 19:00 dinner at the Leonardo Royal Hotel Grand Harbor.

- The U1 drawn in blue on the map serves all stops every 10 minutes between 05:35 and 19:45. It continues less frequently and serves fewer stops between 19:45 and 01:00.

- The U2 drawn in red on the map serves all stops approximately every 30 minutes between 07:47 and 19:25.

- Note that Southampton busses have different suffixes when travelling north (e.g. U1A) than when travelling south (e.g. U1C).

We now zoom in on Highfield Campus. All university buildings have both a name and number. The summer school (August 8th) will take place in building 2 Annex (B2A). The conference talks (August 9th to 11th) will be in building 100 Centenary (B100). Meal and social activities will be hosted in building 38 Staff Social Centre (B38). We also point out the location of the Highfield Interchange for all bus routes that pass though campus.
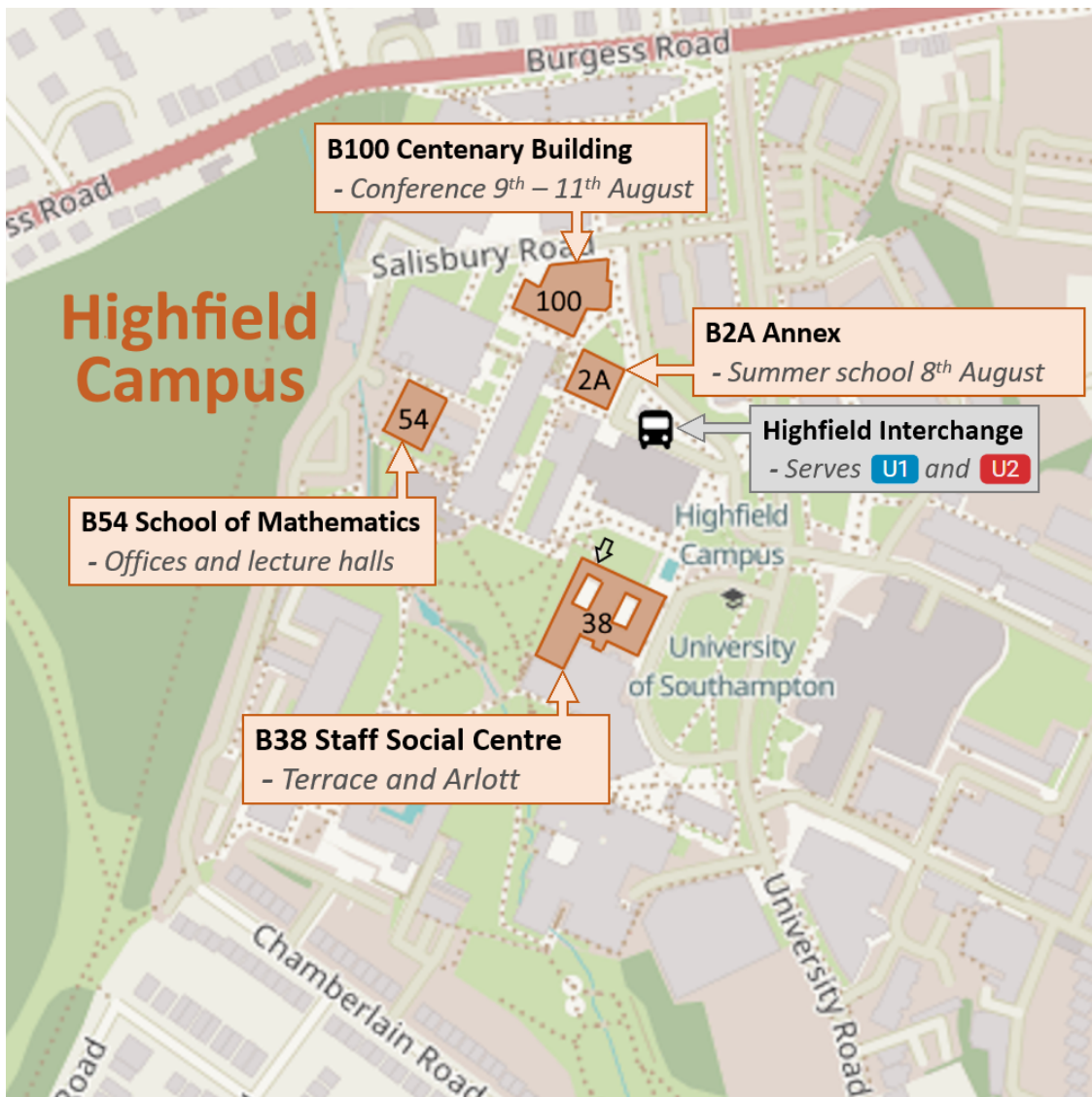
For an interactive map of all campus buildings, please, use this link:
https://maps.soton.ac.uk/.

Short Program

August 8th, 2023 (Summer School)

Time	Room	Event
08:00 - 08:30	B2A/Foyer	Welcome & Registration
08:30 - 10:00	B2A/2077	**Miguel F. Anjos**, *Bilevel optimization algorithms and models for contemporary energy challenges (I)*
10:00 - 10:30	B2A/Foyer	Coffee Break
10:30 - 12:00	B2A/2077	**Miguel F. Anjos**, *Bilevel optimization algorithms and models for contemporary energy challenges (II)*
12:00 - 13:15	B38/Terrace	Lunch Break
13:15 - 14:45	B2A/2077	**Massimiliano Pontil, Riccardo Grazzi**, *Bilevel optimization in machine learning (I)*
14:45 - 15:15	B2A/Foyer	Coffee Break
15:15 - 16:45	B2A/2077	**Massimiliano Pontil, Riccardo Grazzi**, *Bilevel optimization in machine learning (II)*
17:00 - 19:00	B38/Arlott	Conference Welcome Reception

August 9th, 2023

Time	Room	Event
08:00 - 09:00	B100/Foyer	Welcome & Registration
09:00 - 09:15	B100/4011	Opening Remarks
09:15 - 10:15	B100/4011	**Stephan Dempe**, *Transformation of bilevel optimization problems into single level ones*
10:15 - 10:40	B100/4013	Coffee Break
10:40 - 12:20	B100/5013	**Bilevel optimization and Applications (I)** 10:40 - 11:05 **Carlos Hengeler Antunes**, *A bilevel optimization model for retailer-consumer interaction in face of time-of-use tariffs* 11:05 - 11:30 **Víctor M. Albornoz**, *A harvest planning and scheduling problem in a hierarchical food supply chain through a stochastic bilevel program* 11:30 - 11:55 **Bart Smeulders**, *Rejection-proof kidney exchange mechanisms* 11:55 - 12:20 **Zeynep Suvak**, *A bilevel optimization approach for poisoning attacks against linear regression*
	B100/5015	**Nash equilibria in Stackelberg games** 10:40 - 11:05, **Sonja Steffensen**, *Potential multi-leader follower games* 11:05 - 11:30, **Giancarlo Bigi**, *Equilibrium selection via approximation and penalization* 11:30 - 11:55, **Maria Carmela Ceparano**, *Asymptotic behavior of subgame perfect Nash equilibria in Stackelberg games* 11:55 - 12:20, **Francesco Caruso**, *On construction of subgame perfect Nash equilibria in Stackelberg games*
	B100/5017	**Mixed-integer bilevel optimization (I)** 10:40 - 11:05, **Fabio Furini**, *Clique interdiction problems* 11:05 - 11:30, **Johannes Thürauf**, *An exact method for nonlinear network flow interdiction problems* 11:30 - 11:55, **Enza Messina**, *Active learning for generating scenario in stochastic programming* 11:55 - 12:20, **Vittorio Moriggia**, *Multivariate second order stochastic dominance constraints for pension fund multistage stochastic models*
12:30 - 13:30	B38/Terrace	Lunch Break

Time	Room	Event
13:30 - 14:45	B100/5013	**Robustness in bilevel optimization** 13:30 - 13:55, **Dorothee Henke**, *The robust bilevel selection problem* 13:55 - 14:20, **Kerstin Schneider**, *A 3-stage adaptive algorithm for nonlinear robust optimization* 14:20 - 14:55, **András Kovács**, *Robust bilevel approach to energy management in smart grids*
	B100/5015	**Newton-type methods in bilevel optimization** 13:30 - 13:55, **Andreas Fischer**, *An extended local convergence theory for Newton-type methods* 13:55 - 14:20, **Floriane Mefo Kue**, *Parameter learning in ℓ_2 Tikhonov regularization for inverse problems* 14:20 - 14:45, **Lateef O. Jolaoso**, *A semismooth Newton-type algorithm for solving pessimistic bilevel optimization problems*
	B100/5017	**Mixed-integer bilevel optimization (II)** 13:30 - 13:55, **Stefano Coniglio**, *Mixed integer bilevel programming methods for solving pessimistic multi-follower bilevel problems over simplices* 13:55 - 14:20, **Yasmine Beck**, *Exact methods for discrete min-max problems with a γ-robust lower level* 14:20 - 14:45, **José Neto**, *Asymmetry in the complexity of the multi-commodity network pricing problem*
14:45 - 15:00	B100/Foyer	Coffee Break
15:00 - 16:00	B100/4011	**Ivana Ljubić**, *Bilevel optimization under uncertainty*
17:00 - 19:00	SeaCity Museum	Visit to SeaCity Museum

August 10th, 2023

Time	Room	Event
09:00 - 10:15	B100/5013	**Complementarity-based bilevel optimization** 09:00 - 09:25 **Timo Kreimeier**, *About a constrained abs-smooth solver for single retailer bilevel problems with neutral customers* 09:25 - 09:50 **Balendu Bhooshan Upadhyay**, *On constraint qualifications for nonsmooth multiobjective mathematical programming problems with equilibrium constraints on Hadamard manifolds* 9:50 - 10:15 **Vivek Laha**, *On quasidifferentiable mathematical programs with equilibrium constraints in Banach spaces*
	B100/5015	**Bilevel optimization in infinite dimensions** 09:00 - 09:25 **Nathalie Khalil**, *Crowd motion paradigm modeled by a bilevel sweeping control problem* 09:25 - 09:50 **Patrick Mehlitz**, *Demand tracking via inverse optimal control* 09:50 - 10:15 **Tuomo Valkonen**, *Proximal methods for point source localization*
	B100/5017	**Metaheuristics for bilevel optimization** 09:00 - 09:25 **Maria João Alves**, *A comparison of a hybrid meta-heuristic with a deterministic procedure for a bilevel optimization model for electricity dynamic pricing* 09:25 - 09:50 **José-Fernando Camacho-Vallejo**, *An exhaustive review of metaheuristics for bilevel optimization* 09:50 - 10:15 **Carmen Galé**, *A scatter search approach with path relinking for solving bilevel linear programming problems*
10:15 - 10:40	B100/Foyer	Coffee Break
	B100/5013	**Bilevel optimization and applications (II)** 10:40 - 11:05 **Martina Cerulli**, *Strategic bidding in electricity markets with AC Power Flow market clearing* 11:05 - 11:30 **Martine Labbé**, *A bilevel approach for mixed-integer quantile minimization problems* 11:30 - 11:55 **Miguel F. Anjos**, *Optimal deployment of electric vehicle charging infrastructure via bilevel optimization* 11:55 - 12:20 **Bárbara Rodrigues**, *On unboundedness and infeasibility of linear bilevel optimization problems*

Time	Room	Event
10:40 - 12:20	B100/5015	**Bilevel optimization in machine learning (I)** 10:40 - 11:05 **Anthony Dunn**, *Bilevel hyperparameter optimization for non-linear support vector machines* 11:05 - 11:30 **Samuel Ward**, *Bilevel optimization for selecting hyperparameters for nonlinear support vector machines* 11:30 - 11:55 **Qingna Li**, *A fast smoothing Newton method for bilevel hyperparameter optimization in logistic classification* 11:55 - 12:20 **Yaru Qian**, *LP-Newton based global relaxation method for bilevel hyperparameter selection in support vector machines*
	B100/5017	**Mixed-integer bilevel optimization (III)** 10:40 - 11:05 **Andreas Horländer**, *Using disjunctive cuts in a branch-and-cut procedure to solve convex integer bilevel programs* 11:05 - 11:30 **Eva Ley**, *A branch-and-bound scheme for a class of partial inverse combinatorial optimization problems* 11:30 - 11:55 **Danny Blom**, *Generalized interdiction cuts for monotone interdiction games* 11:55 - 12:20 **Noah Weninger**, *A fast combinatorial algorithm for the bilevel knapsack problem with interdiction constraints*
12:20 - 13:30	B38/Terrace	Lunch Break
	B100/5013	**Bilevel optimization and applications (III)** 13:30 - 13:55 **Quentin Jacquet**, *A quantization procedure for bilevel pricing problems with an application to electricity markets* 13:55 - 14:20 **Ann-Kathrin Wiertz**, *A multilevel model of the European entry-exit gas market under market power* 14:20 - 14:55 **Saikat Mukherjee**, *Capacitated single allocation hub interdiction problems: model formulations and solution approaches* 14:55 - 15:10 **Andrew Mastin**, *Best Response Intersection: an optimal algorithm for interdiction defense*

Time	Room	Event
13:30 - 14:45	B100/5015	**Bilevel optimization in machine learning (II)** 13:30 - 13:55 **Riccardo Grazzi**, *Bilevel optimization with a lower-level contraction: optimal sample complexity without warm-start* 13:55 - 14:20 **David Benfield**, *Stackelberg games for adversarial machine learning* 14:20 - 14:45 **Ankur Sinha**, *A bilevel-driven local search approach for hyperparameter tuning in machine learning* 14:45 - 15:10 **Mohammad Sadegh Salehi**, *Inexact algorithms for bilevel learning*
	B100/5017	**Algorithmic nonlinear bilevel optimization** 13:30 - 13:55 **Ensio Suonperä**, *Preconditioned proximal-type methods for bilevel optimization* 13:55 - 14:20 **Mengwei Xu**, *A smoothing gradient-based augmented Lagrangian method for constrained bilevel programs* 14:20 - 14:45 **Isabella Käming**, *Value function-based relaxation for bilevel optimization* 14:45 - 15:10 **Alain B. Zemkoho**, *Scholtes relaxation method for pessimistic bilevel optimization*
15:10 – 15:30	B100/Foyer	Coffee Break
15:30 – 16:30	B100/4011	**Martin Schmidt**, *Matchmaking bilevel and Γ-robust optimization*
16:30 – 17:45	B100/4013	**Poster Competition** **Margarita Antoniou**,*An evolutionary approach to pessimistic bilevel optimization problems* **Vladimír Arzt**,*On the solution of shape optimization for the Navier-Stokes problem with the stick-slip condition* **Shraddha Ghatkar**,*A genetic algorithm for bilevel knapsack problems* **Tien-Yu Lin**,*An inflation and time discount-oriented EOQ model with lot-splitting shipments under trade credit* **Valerio Giuseppe Sasso**,*Addressing optimistic bilevel multi-follower problems* **Jose Alexander Vindel-Garduno**,*A pessimistic branch and cut algorithm for competing objectives in metabolic engineering*
19:00 – 22:00	Leonardo Royal Hotel	Conference Dinner

August 11th, 2023

Time	Room	Event
09:00 - 10:15	B100/5013	**Semi-infinite optimization** 09:00 - 09:25 **Tobias Seidel**, *Combining transformations and a quadratically convergent adaptive discretization method to solve generalized semi-infinite optimization problems* 09:25 - 09:50 **Miltiadis Poursanidis**, *Semi-infinite optimization for shape-constrained regression* 09:50 - 10:15 **Jan Schwientek**, *Computing T-optimal designs via two-stage semi-infinite programming and adaptive discretization*
	B100/5015	**Multiobjective bilevel optimization** 09:00 - 09:25, **Daniel Hoff**, *A global solver for optimistic semivectorial bilevel problems* 09:25 - 09:50, **Weihao Mao**, *Value functions of bilevel optimization with multiobjective lower-level problems in infinite-dimensional Banach spaces*
10:15 - 10:40	B100/Foyer	Coffee Break
10:40 - 11:30	B100/5013	**Beyond bilevel optimization** 10:40 - 11:05 **Joydeep Dutta**, *Simple bilevel programming: theory and algorithms* 11:05 - 11:30 **Johanna Burtscheidt**, *On the existence of solutions in bilevel stochastic linear programming with integer variables*
	B100/5015	**Bilevel parameter learning** 10:40 - 11:05 **Víctor Bucarey**, *Non-convex optimization methods for finding regret-minimization predictions* 11:05 - 11:30 **Ioana Molan**, *Learning the follower's objective in sequential bilevel games*
11:30 - 13:00	B38/Terrace	Lunch Break
13:00 - 14:00	B100/4011	**Jane Juan Ye**, *Recent developments in solving bilevel programming problems*
14:00 - 14:15	B100/4011	Award Ceremony for Poster Competition
14:15 - 14:30	B100/4011	Closing Remarks

Special issue in Optimization

We are organizing a special issue in the journal *Optimization* to celebrate the outstanding contribution of Stephan Dempe to the field of bilevel optimization. All delegates are encouraged to submit a paper to contribute to this special issue by March 31st, 2024.

The associated call-for-papers addresses the growing research interest in optimization from the theoretical as well as from the application point of view. The objective of this special issue of *Optimization* is to present advances in different areas of mathematical optimization, especially in those areas covered by the research of Stephan Dempe, including theoretical, numerical, as well as application topics related to (optimistic and pessimistic) bilevel optimization, hierarchical optimization, Stackelberg games, min-max optimization, equilibrium- and complementarity-constrained optimization, robust optimization, semi-infinite optimization, and optimization under uncertainty.

Guest editors:

Mehlitz, Patrick	BTU Cottbus-Senftenberg (GER)
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Tammer, Christiane	MLU Halle-Wittenberg (GER)
Ye, Jane J.	University of Victoria (CAN)
Zemkoho, Alain B.	University of Southampton (GBR)

More details on how to submit your paper for the special issue can be found on the web-page of the journal (https://think.taylorandfrancis.com/special_issues/optimization-journal-mathematical-programming).

Participants and committees

List of participants

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Nationality shortcuts

AUS	Australia	GER	Germany
BEL	Belgium	HUN	Hungary
CAN	Canada	IND	India
CHN	China	ITA	Italy
CMR	Cameroon	KOR	Republic of Korea
CZE	Czech Republic	MEX	Mexico
CHI	Republic of Chile	NED	Netherlands
FIN	Finland	POR	Portugal
FRA	France	SLO	Slovenia
GBR	United Kingdom	USA	United States of America