

Bilevel optimisation, pricing and Stackelberg problems.

Bilevel optimisation problems consist in constraint optimisation problems in which a subset of variables constitute the optimal solution of second optimisation problem. They correspond to situations in which two groups of decisions are taken sequentially. A first part of the course will present the main aspects, properties and algorithms for bilevel optimization problems with a particular attention to the bilevel linear ones. The second part will focus on bilevel problems with bilinear objectives and in particular on Pricing and Stackelberg problems.