



SDI Review Form 1.6

Journal Name:	British Journal of Mathematics & Computer Science
Manuscript Number:	2014_BJMCS_14371
Title of the Manuscript:	On the Solution of Bi-Level Large Scale Quadratic Programming Problem with Stochastic Parameters in the Constraints
Type of the Article	Original research paper

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This journal's peer review policy states that **NO** manuscript should be rejected only on the basis of '**lack of Novelty**', provided the manuscript is scientifically robust and technically sound.

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PART 1: Review Comments

	Reviewer's comment	Author's comment (if agreed with reviewer, correct the manuscript and highlight that part in the manuscript. It is mandatory that authors should write his/her feedback here)
Compulsory REVISION comments	In my opinion, the proposed algorithm is incorrect for general bi-level quadratic programs. 1. The objective function $f_1(x)$ and $f_2(x)$ are quadratic, however, their Taylor expansions $H_1(x)$ and $H_2(x)$ in equation (8) is linear. There is no iterative procedure to guarantee the obtained solution is an optimal solution of the original quadratic problem. 2. It seems the upper level problem and the lower level problem is optimized sequentially in the proposed algorithm. If this is true, the original problem must have a separated structure, i.e. $f_1(x)$ does not contain lower level variables, and the constraint G should be nonempty for any given upper level variable. However, this is a very specific case of bi-level programs.	The solution is approximately correct upon the first order Taylor's expansions, and we use the 1st order Taylor expansions to avoid the complexity of quadratic problem combine with large scale which is not applicable to be solve.
Minor REVISION comments	In problem (9)-(11), the upper level decision variable is x_1, x_2, and the lower level decision variable is x_3, x_4, but there are m variables in the constraints G, which is quite confusing.	Done.
Optional/General comments		