**F1. Robust optimization mathematics**

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|  | Eq. (F1.1) |
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|  | Eq. (F1.2) |
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|  | Eq. (F1.3) |
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|  |  |
|  | Eq. (F1.4) |
|  | Eq. (F1.5) |
|  | Eq. (F1.6) |
|  | Eq. (F1.7) |
|  | Eq. (F1.8) |
|  | Eq. (F1.9) |
|  | Eq. (F1.10) |
|  | Eq. (F1.11) |

**F2. Features of test problems**

Features of small-sized and large-sized test problems (t=10).

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|  | Small-sized (S1-S10) | | | | | | | | | | Large-sized (L1-L10) | | | | | | | | | |
|  | 5 | 7 | 10 | 12 | 14 | 16 | 18 | 20 | 22 | 24 | 30 | 40 | 45 | 50 | 55 | 60 | 65 | 70 | 80 | 90 |
|  | 2 | 2 | 2 | 2 | 2 | 3 | 3 | 3 | 3 | 4 | 4 | 4 | 4 | 4 | 6 | 6 | 6 | 6 | 6 | 8 |
|  | 4 | 4 | 4 | 6 | 7 | 8 | 9 | 10 | 15 | 18 | 25 | 30 | 35 | 40 | 45 | 50 | 55 | 60 | 65 | 70 |
|  | 2 | 2 | 2 | 3 | 4 | 4 | 5 | 5 | 6 | 7 | 15 | 20 | 25 | 30 | 35 | 40 | 45 | 50 | 50 | 55 |
|  | 6 | 6 | 6 | 6 | 8 | 8 | 8 | 12 | 12 | 16 | 35 | 45 | 45 | 55 | 55 | 65 | 65 | 75 | 85 | 100 |
|  | 2 | 2 | 3 | 3 | 4 | 4 | 6 | 6 | 8 | 10 | 12 | 12 | 13 | 15 | 20 | 20 | 25 | 25 | 30 | 30 |
|  | 3 | 5 | 3 | 7 | 7 | 8 | 8 | 9 | 13 | 13 | 15 | 20 | 30 | 35 | 45 | 55 | 65 | 70 | 75 | 80 |