

Appendix A: Properties

A.1. Properties on the value function

- i) and ii) Direct consequence of the definitions of I_α , D_α , $S_{\alpha,\beta}$ and $S_{\alpha,\beta}^{ub}$.
 iii) We sum the two inequalities $\Delta_\alpha \Delta_\beta v(\mathbf{x} + \boldsymbol{\gamma}) \geq 0$ and $\Delta_\gamma \Delta_\beta v \geq 0$ to get $\Delta_{\alpha+\gamma} \Delta_\beta v(\mathbf{x}) \geq 0$.

A.2. Properties on the system state space

- i) to v) Trivial
 vi) $R_{\mathbf{a}_1, \dots, \mathbf{a}_l}(\mathbf{b})$ is equivalent to “for all \mathbf{x} such that $\{\mathbf{x}, \mathbf{x} + \mathbf{a}_1, \dots, \mathbf{x} + \mathbf{a}_l\} \subset \mathcal{X}$, $\mathbf{x} + \mathbf{b} \in \mathcal{X}$ ”. In this assertion we replace \mathbf{x} by $\mathbf{x} + \mathbf{a}_l$ to obtain “for all \mathbf{x} such that $\{\mathbf{x} - \mathbf{a}_l, \mathbf{x} + \mathbf{a}_1 - \mathbf{a}_l, \dots, \mathbf{x}\} \subset \mathcal{X}$, $\mathbf{x} + \mathbf{b} \in \mathcal{X}$ ”. So $R_{\mathbf{a}_1, \dots, \mathbf{a}_l}(\mathbf{b}) = R_{-\mathbf{a}_l, \mathbf{a}_1 - \mathbf{a}_l, \dots, \mathbf{a}_{l-1} - \mathbf{a}_l, 0}(\mathbf{b} - \mathbf{a}_l)$.

Appendix B: Translation operator

With $\mathbf{y} = \mathbf{x} + \mathbf{b}$ and $\forall \mathbf{x}, \mathbf{x} + \mathbf{b} \in \mathcal{X}$,

$$\mathcal{T}v(\mathbf{x}) = \begin{cases} v(\mathbf{y} + \mathbf{a}) + c_a & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ v(\mathbf{y}) + c_r & \text{otherwise.} \end{cases} \quad (8)$$

B.1. Propagation of P and N (Cells 1 and 3)

We suppose that v is P (i.e. $v \geq 0$), then we want find conditions to have \mathcal{T} which propagates P (i.e. $\mathcal{T}v \geq 0$). Given equation (8), we need to consider two cases:

- if $\mathbf{y} + \mathbf{a} \in \mathcal{X}$, then $\mathcal{T}v \geq 0$ if $c_a \geq 0$
- if $\mathbf{y} + \mathbf{a} \notin \mathcal{X}$, then $\mathcal{T}v \geq 0$ if $c_r \geq 0$. However this case is unreachable if \mathcal{X} is $R_{-\mathbf{b}}(\mathbf{a})$.

So $\mathcal{T}v \geq 0$ if $|c_a \geq 0| \wedge (R_{-\mathbf{b}}(\mathbf{a}) \vee |c_r \geq 0|)$. In the same way, $\mathcal{T}v \leq 0$ if $|c_a \leq 0| \wedge (R_{-\mathbf{b}}(\mathbf{a}) \vee |c_r \leq 0|)$.

B.2. Propagation of I_ϵ (Cell 5)

$$\Delta_\epsilon \mathcal{T}v(\mathbf{x}) = \begin{cases} \Delta_\epsilon v(\mathbf{y} + \mathbf{a}) + \epsilon_{c_a} & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ \Delta_\epsilon v(\mathbf{y}) + \epsilon_{c_r} & \text{otherwise} \end{cases}$$

So \mathcal{T} propagates I_ϵ if $|\epsilon_{c_a} \geq 0| \wedge (|\epsilon_{c_r} \geq 0| \vee R_{-\mathbf{b}}(\mathbf{a}))$

B.3. Propagation of $S_{\epsilon, -\epsilon}$ and $S_{\epsilon, \epsilon}$ (Cells 7 and 9)

We make the assumption that $\Delta_\epsilon \Delta_\epsilon v$ is positive (resp. negative), then we want find conditions to have $\Delta_\epsilon \Delta_\epsilon \mathcal{T}$ positive (resp. negative).

$$\Delta_\epsilon \Delta_\epsilon \mathcal{T}v(\mathbf{x}) = \begin{cases} \Delta_\epsilon \Delta_\epsilon v(\mathbf{y} + \mathbf{a}) & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ \Delta_\epsilon \Delta_\epsilon v(\mathbf{y}) & \text{otherwise} \end{cases}$$

So \mathcal{T} propagates $S_{\epsilon, \epsilon}$ or $S_{\epsilon, -\epsilon}$ without condition.

B.4. Propagation of $\mathbf{S}_{\mathbf{d},\epsilon}$ (Cell 11)

We make the assumption that v is $\mathbf{S}_{\mathbf{d},\epsilon}$ (i.e. $\Delta_\epsilon \Delta_{\mathbf{d}} v \geq 0$), then we want find conditions to have \mathcal{T} which propagates $\mathbf{S}_{\mathbf{d},\epsilon}$ (i.e. $\Delta_\epsilon \Delta_{\mathbf{d}} \mathcal{T} v \geq 0$).

$$\Delta_\epsilon \Delta_{\mathbf{d}} \mathcal{T} v(\mathbf{x}) = \Delta_\epsilon \Delta_{\mathbf{d}} \begin{cases} v(\mathbf{y} + \mathbf{a}) + c_a & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ v(\mathbf{y}) + c_r & \text{otherwise} \end{cases}$$

The four possible cases are described in the following table

	$\mathbf{y} + \mathbf{a} \in \mathcal{X}$	$\mathbf{y} + \mathbf{a} \notin \mathcal{X}$
$\mathbf{y} + \mathbf{a} + \mathbf{d} \in \mathcal{X}$	Case 1	Case 3
$\mathbf{y} + \mathbf{a} + \mathbf{d} \notin \mathcal{X}$	Case 2	Case 4

- Case 1 = 0
 - Case 2 = $\Delta_\epsilon [v(\mathbf{y} + \mathbf{d}) + c_r - v(\mathbf{y} + \mathbf{a}) - c_a]$
= $\Delta_\epsilon \Delta_{\mathbf{d}-\mathbf{a}} v(\mathbf{y} + \mathbf{a}) + \epsilon_{c_r} - \epsilon_{c_a}$
— Positive if $\mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_r} - \epsilon_{c_a}| \geq 0$
— Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d})$
 - Case 3 = $\Delta_\epsilon [v(\mathbf{y} + \mathbf{d} + \mathbf{a}) + c_a - v(\mathbf{y}) - c_r]$
= $\Delta_\epsilon \Delta_{\mathbf{d}+\mathbf{a}} v(\mathbf{y}) - \epsilon_{c_r} + \epsilon_{c_a}$
— Positive if $\mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \wedge |\epsilon_{c_a} - \epsilon_{c_r}| \geq 0$
— Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b})$
 - Case 4 = 0
- So \mathcal{T} propagates $\mathbf{S}_{\mathbf{d},\epsilon}$ if

$$(\mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_r} - \epsilon_{c_a}| \geq 0) \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d}) \wedge (\mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \wedge |\epsilon_{c_a} - \epsilon_{c_r}| \geq 0) \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b})$$

B.5. $\text{PM}(\mathcal{T})$ and $\text{NM}(\mathcal{T})$ (Cells 13 and 15)

$$\mathcal{T} v(\mathbf{x}) - v(\mathbf{x}) = \begin{cases} \Delta_{\mathbf{a}+\mathbf{b}} v(\mathbf{x}) + c_a & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \quad \text{Case 1} \\ \Delta_{\mathbf{b}} v(\mathbf{x}) + c_r & \text{otherwise} \quad \text{Case 2} \end{cases}$$

So v is $\text{PM}(\mathcal{T})$ if $|\Delta_{\mathbf{a}+\mathbf{b}} v \geq -c_a| \wedge (|\Delta_{\mathbf{b}} v \geq -c_r| + \mathbf{R}_{-\mathbf{b}}(\mathbf{a}))$ and v is $\text{NM}(\mathcal{T})$ if $[|\Delta_{\mathbf{a}+\mathbf{b}} v \leq -c_a| \wedge (|\Delta_{\mathbf{b}} v \leq -c_r| + \mathbf{R}_{-\mathbf{b}}(\mathbf{a}))]$

B.6. $\text{IM}_\epsilon(\mathcal{T})$ (Cell 17)

$$\Delta_\epsilon \Omega_{\mathcal{T}} v(\mathbf{x}) = \begin{cases} \Delta_\epsilon \Delta_{\mathbf{a}+\mathbf{b}} v(\mathbf{x}) + \epsilon_{c_a} & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ \Delta_\epsilon \Delta_{\mathbf{b}} v(\mathbf{x}) + \epsilon_{c_r} & \text{otherwise} \end{cases}$$

So, v is $\text{IM}_\epsilon(\mathcal{T})$ if $\mathbf{S}_{\epsilon,\mathbf{a}+\mathbf{b}} \wedge |\epsilon_{c_a}| \geq 0 \wedge (\mathbf{S}_{\epsilon,\mathbf{b}} \wedge |\epsilon_{c_r}| \geq 0) \vee \mathbf{R}(\mathbf{a} + \mathbf{b})$

	$\mathbf{y} + \mathbf{a} \in \mathcal{X}$	$\mathbf{y} + \mathbf{a} \notin \mathcal{X}$
$\mathbf{y} + \mathbf{a} + \mathbf{d} \in \mathcal{X}$	Case 1	Case 3
$\mathbf{y} + \mathbf{a} + \mathbf{d} \notin \mathcal{X}$	Case 2	Case 4

B.7. $\text{IM}_d(\mathcal{T})$ (Cell 19)

$$\Delta_d \Omega_{\mathcal{T}} v(\mathbf{x}) = \Delta_d \begin{cases} \Delta_{\mathbf{a}+\mathbf{b}} v(\mathbf{x}) + c_a & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ \Delta_{\mathbf{b}} v(\mathbf{x}) + c_r & \text{otherwise} \end{cases}$$

The four possible cases are described in the following table

- Case 1 = $\Delta_d \Delta_{\mathbf{a}+\mathbf{b}} v(\mathbf{x})$
 — Positive if $\mathbf{S}_{\mathbf{d},\mathbf{a}+\mathbf{b}}$
- Case 2 = $\Delta_{\mathbf{b}} v(\mathbf{x} + \mathbf{d}) + c_r - \Delta_{\mathbf{b}+\mathbf{a}} v(\mathbf{x}) - c_a = \begin{cases} \Delta_d \Delta_{\mathbf{b}} v(\mathbf{x}) - \Delta_{\mathbf{a}} v(\mathbf{x} + \mathbf{b}) + c_r - c_a \\ \Delta_{\mathbf{d}-\mathbf{a}} \Delta_{\mathbf{b}} v(\mathbf{x} + \mathbf{a}) - \Delta_{\mathbf{a}} v(\mathbf{x}) + c_r - c_a \end{cases}$
 — Positive if $|\Delta_{\mathbf{a}} v \leq c_r - c_a| \wedge (\mathbf{S}_{\mathbf{b},\mathbf{d}} \vee \mathbf{S}_{\mathbf{b},\mathbf{d}-\mathbf{a}})$
 — Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d})$
- Case 3 = $\Delta_{\mathbf{b}+\mathbf{a}} v(\mathbf{x} + \mathbf{d}) + c_a - \Delta_{\mathbf{b}} v(\mathbf{x}) - c_r = \begin{cases} \Delta_d \Delta_{\mathbf{b}} v(\mathbf{x}) + \Delta_{\mathbf{a}} v(\mathbf{x} + \mathbf{b} + \mathbf{d}) - c_r + c_a \\ \Delta_{\mathbf{d}+\mathbf{a}} \Delta_{\mathbf{b}} v(\mathbf{x}) + \Delta_{\mathbf{a}} v(\mathbf{x} + \mathbf{d}) - c_r + c_a \end{cases}$
 — Positive if $|\Delta_{\mathbf{a}} v \geq c_r - c_a| \wedge (\mathbf{S}_{\mathbf{b},\mathbf{d}} \vee \mathbf{S}_{\mathbf{b},\mathbf{d}+\mathbf{a}})$
 — Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b})$
- Case 4 = $\Delta_d \Delta_{\mathbf{b}} v(\mathbf{x})$
 — Positive if $\mathbf{S}_{\mathbf{d},\mathbf{b}}$
 — Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d}}(\mathbf{a} + \mathbf{b} + \mathbf{d}) \vee \mathbf{R}_{\mathbf{d}}(\mathbf{a} + \mathbf{b})$

So, v is $\text{IM}_d(\mathcal{T})$ if

$$\begin{aligned} & \mathbf{S}_{\mathbf{d},\mathbf{a}+\mathbf{b}} \wedge (\mathbf{S}_{\mathbf{d},\mathbf{b}} \vee \mathbf{R}_{\mathbf{d}}(\mathbf{a} + \mathbf{b} + \mathbf{d}) \vee \mathbf{R}_{\mathbf{d}}(\mathbf{a} + \mathbf{b})) \\ & \wedge (|\Delta_{\mathbf{a}} v \leq c_r - c_a| \wedge [\mathbf{S}_{\mathbf{d},\mathbf{b}} \vee \mathbf{S}_{\mathbf{b},\mathbf{d}-\mathbf{a}}] \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d})) \\ & \wedge (|\Delta_{\mathbf{a}} v \geq c_r - c_a| \wedge [\mathbf{S}_{\mathbf{d},\mathbf{b}} \vee \mathbf{S}_{\mathbf{b},\mathbf{d}+\mathbf{a}}] \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b})) \end{aligned}$$

Appendix C: Choice operator

$$\mathcal{C}v(\mathbf{x}) = \begin{cases} \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ v(\mathbf{y}) + c_r, & \text{otherwise} \end{cases} \quad (9)$$

with $\mathbf{y} = \mathbf{x} + \mathbf{b}$ and $\forall \mathbf{x}, \mathbf{x} + \mathbf{b} \in \mathcal{X}$. In this section we may use $c_d = c_a - c_b$.

C.1. Propagation of P and N (Cells 2 and 4)

We suppose that v positive (resp. negative). From equation (9) the condition to have $\mathcal{C}v$ positive (resp. negative) is

$$|c_a \geq 0| \wedge |c_b \geq 0| \wedge (|c_r \geq 0| \vee \mathbf{R}_{-\mathbf{b}}(\mathbf{a})) \quad (\text{resp. } |c_a \leq 0| \wedge |c_b \leq 0| \wedge (|c_r \leq 0| \vee \mathbf{R}_{-\mathbf{b}}(\mathbf{a})))$$

C.2. Propagation of I_ϵ (Cell 6)

$$\Delta_\epsilon \mathcal{C}v(\mathbf{x}) = \begin{cases} \Delta_\epsilon \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} \\ \quad \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ \Delta_\epsilon v(\mathbf{y}) + c_r, & \text{otherwise} \end{cases}$$

The four cases of $\Delta_\epsilon \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\}$ are described in the following table.

	$\Delta_{\mathbf{a}}v(\mathbf{y}) \leq -c_d$	$\Delta_{\mathbf{a}}v(\mathbf{y}) \geq -c_d$
$\Delta_{\mathbf{a}}v'(\mathbf{y}) \leq -c_d'$	Case 1	Case 3
$\Delta_{\mathbf{a}}v'(\mathbf{y}) \geq -c_d'$	Case 2	Case 4

- Case 1 = $\Delta_{\epsilon}v(\mathbf{y} + \mathbf{a}) + \epsilon_{c_a}$
 — Positive if $|\epsilon_{c_a}| \geq 0$
- Case 2 = $v'(\mathbf{y}) + c_b' - v(\mathbf{y} + \mathbf{a}) - c_a \geq \Delta_{\epsilon}v(\mathbf{y}) + \epsilon_{c_b}$
 — Positive if $|\epsilon_{c_b}| \geq 0$
- Case 3 = $v'(\mathbf{y} + \mathbf{a}) + c_a' - v(\mathbf{y}) - c_b \geq \Delta_{\epsilon}v(\mathbf{y} + \mathbf{a}) + \epsilon_{c_a}$
 — Positive if $|\epsilon_{c_a}| \geq 0$
- Case 4 $Q = \Delta_{\epsilon}v(\mathbf{y}) + \epsilon_{c_b}$
 — Positive if $|\epsilon_{c_b}| \geq 0$

Note that when $\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+$ (resp. $\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-$) the cases 2, 3, 4 (resp. 1, 2, 3) are Useless.

So \mathcal{C} propagates \mathbf{I}_{ϵ} if

$$\left(\begin{array}{l} |\epsilon_{c_a}| \geq 0 \wedge |\epsilon_{c_b}| \geq 0 \\ \vee |\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+| \wedge |\epsilon_{c_a}| \geq 0 \\ \vee |\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-| \wedge |\epsilon_{c_b}| \geq 0 \end{array} \right) \wedge \left(\begin{array}{l} \mathbf{R}_{-\mathbf{b}}(\mathbf{a}) \\ \vee |\epsilon_{c_r}| \geq 0 \end{array} \right)$$

C.3. Propagation of $\mathbf{S}_{\epsilon, -\epsilon}$ and $\mathbf{S}_{\epsilon, \epsilon}$ (Cells 8 and 10)

We make the assumption that $\Delta_{\epsilon}\Delta_{\epsilon}v$ is positive (resp. negative) then we want find conditions on v , and ϵ to have $\Delta_{\epsilon}\Delta_{\epsilon}\mathcal{C}$ positive (resp. negative).

$$\Delta_{\epsilon}\Delta_{\epsilon}\mathcal{C}v(\mathbf{x}) = \begin{cases} \Delta_{\epsilon}\Delta_{\epsilon} \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} \\ \quad \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ \Delta_{\epsilon}\Delta_{\epsilon}v(\mathbf{y}), \text{ otherwise} \end{cases}$$

We focus on $\Delta_{\epsilon}\Delta_{\epsilon} \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\}$. We use $v''(\mathbf{x})$ (resp. c_b'', c_a'') to denote $v(\mathbf{x} + 2\epsilon)$ (resp. $c_b + 2\epsilon_{c_b}, c_a + 2\epsilon_{c_a}$).

$$\begin{aligned} \Delta_{\epsilon}\Delta_{\epsilon} \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} &= \min\{v''(\mathbf{y}) + c_b'', v''(\mathbf{y} + \mathbf{a}) + c_a''\} \\ &\quad - 2 \min\{v'(\mathbf{y}) + c_b', v'(\mathbf{y} + \mathbf{a}) + c_a'\} \\ &\quad + \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} \end{aligned}$$

The 8 possible cases are given in the following table.

- Cases 1 and 8 are positive or negative without condition.
- Case 2 = $v''(\mathbf{y} + \mathbf{a}) + c_a'' - 2(v'(\mathbf{y} + \mathbf{a}) + c_a') + v(\mathbf{y}) + c_b = \Delta_{\epsilon}\Delta_{\epsilon}v(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{a}}v(\mathbf{y}) - c_d$
 — Negative without condition
 — Useless if $\mathbf{S}_{\mathbf{a}, \epsilon} \wedge |\epsilon_{c_d}| \geq 0$
- Case 3 = $v''(\mathbf{y} + \mathbf{a}) + c_a'' - 2(v'(\mathbf{y}) + c_b') + v(\mathbf{y} + \mathbf{a}) + c_a = \Delta_{\epsilon}\Delta_{\epsilon}v(\mathbf{y} + \mathbf{a}) + 2\Delta_{\mathbf{a}}v'(\mathbf{y}) + c_d + 2\epsilon_{c_d}$
 — Positive without condition

	$\Delta_{\mathbf{a}}v''(\mathbf{y}) \leq -c_d''$	$\Delta_{\mathbf{a}}v''(\mathbf{y}) \geq -c_d''$
$\Delta_{\mathbf{a}}v'(\mathbf{y}) \leq -c_d'$ $\Delta_{\mathbf{a}}v(\mathbf{y}) \leq -c_d$	Case 1	Case 5
$\Delta_{\mathbf{a}}v'(\mathbf{y}) \leq -c_d'$ $\Delta_{\mathbf{a}}v(\mathbf{y}) \geq -c_d$	Case 2	Case 6
$\Delta_{\mathbf{a}}v'(\mathbf{y}) \geq -c_d'$ $\Delta_{\mathbf{a}}v(\mathbf{y}) \leq -c_d$	Case 3	Case 7
$\Delta_{\mathbf{a}}v'(\mathbf{y}) \geq -c_d'$ $\Delta_{\mathbf{a}}v(\mathbf{y}) \geq -c_d$	Case 4	Case 8

— Useless if $\mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0| \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|$

- Case 4 = $v''(\mathbf{y} + \mathbf{a}) + c_a'' - 2(v'(\mathbf{y}) + c_b') + v(\mathbf{y}) + c_b = \Delta_{\mathbf{a}}v''(\mathbf{y}) + \Delta_{\epsilon}\Delta_{\epsilon}v(\mathbf{y}) + c_d + 2\epsilon_{c_d}$

— Negative without condition

— Useless if $\mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|$

- Case 5 = $v''(\mathbf{y}) + c_b'' - 2(v'(\mathbf{y} + \mathbf{a}) + c_a') + v(\mathbf{y} + \mathbf{a}) + c_a = \Delta_{\epsilon}\Delta_{\epsilon}v(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{a}}v''(\mathbf{y}) - c_d - 2\epsilon_{c_d}$

— Negative without condition

— Useless if $\mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|$

- Case 6 = $v''(\mathbf{y}) + c_b'' - 2(v'(\mathbf{y} + \mathbf{a}) + c_a') + v(\mathbf{y}) + c_b = \Delta_{\epsilon}\Delta_{\epsilon}v(\mathbf{y}) - 2\Delta_{\mathbf{a}}v'(\mathbf{y} + \mathbf{a}) - c_d - 2\epsilon_{c_d}$

— Positive without condition

— Useless if $\mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0| \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|$

- Case 7 = $v''(\mathbf{y}) + c_b'' - 2(v'(\mathbf{y}) + c_b') + v(\mathbf{y} + \mathbf{a}) + c_a = \Delta_{\epsilon}\Delta_{\epsilon}v(\mathbf{y}) + \Delta_{\mathbf{a}}v(\mathbf{y}) + c_d$

— Negative without condition

— Useless if $\mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|$

So \mathcal{C} propagates $\mathbf{S}_{\epsilon,\epsilon}$ if

$$\mathbf{S}_{\mathbf{a},\epsilon} \wedge \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} = 0| \vee |\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+| \vee |\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-|$$

and propagate $\mathbf{S}_{\epsilon,\epsilon}^{ub}$ if

$$\mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0| \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0| \vee |\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+| \vee |\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-|$$

C.4. Propagation of $\mathbf{S}_{\mathbf{d},\epsilon}$ (Cell 12)

We make the assumption that v is $\mathbf{S}_{\mathbf{d},\epsilon}$ then we want find conditions on v , and ϵ to have \mathcal{C} which propagates $\mathbf{S}_{\mathbf{d},\epsilon}$.

$$\Delta_{\mathbf{d}}\Delta_{\epsilon}\mathcal{C}v(\mathbf{x}) = \Delta_{\mathbf{d}} \begin{cases} \Delta_{\epsilon} \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ \Delta_{\epsilon}v(\mathbf{y}) + c_r, & \text{otherwise} \end{cases}$$

The 4 possible cases are given in the following table.

	$\mathbf{y} + \mathbf{a} \in \mathcal{X}$	$\mathbf{y} + \mathbf{a} \notin \mathcal{X}$
$\mathbf{y} + \mathbf{a} + \mathbf{d} \in \mathcal{X}$	Case A	Case C
$\mathbf{y} + \mathbf{a} + \mathbf{d} \notin \mathcal{X}$	Case B	Case D

C.4.1. Case A.

$$\begin{aligned} \text{Case A} &= \Delta_\epsilon \Delta_{\mathbf{d}} \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} \\ &= \min\{v'(\mathbf{y} + \mathbf{d}) + c_b', v'(\mathbf{y} + \mathbf{a} + \mathbf{d}) + c_a'\} - \min\{v'(\mathbf{y}) + c_b', v'(\mathbf{y} + \mathbf{a}) + c_a'\} \\ &\quad - \min\{v(\mathbf{y} + \mathbf{d}) + c_b, v(\mathbf{y} + \mathbf{a} + \mathbf{d}) + c_a\} + \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} \end{aligned}$$

The 16 possible cases of case A are described in Table 5

Table 5 Possible cases for Case A = $\Delta_\epsilon \Delta_{\mathbf{d}} \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\}$.

Case A	$\Delta_{\mathbf{a}} v'(\mathbf{y} + \mathbf{d}) \leq -c_d'$	$\Delta_{\mathbf{a}} v'(\mathbf{y} + \mathbf{d}) \geq -c_d'$	$\Delta_{\mathbf{a}} v'(\mathbf{y} + \mathbf{d}) \leq -c_d'$	$\Delta_{\mathbf{a}} v'(\mathbf{y} + \mathbf{d}) \geq -c_d'$
$\Delta_{\mathbf{a}} v(\mathbf{y} + \mathbf{d}) \leq -c_d$ $\Delta_{\mathbf{a}} v(\mathbf{y}) \leq -c_d$	Case 1	Case 5	Case 9	Case 13
$\Delta_{\mathbf{a}} v(\mathbf{y} + \mathbf{d}) \leq -c_d$ $\Delta_{\mathbf{a}} v(\mathbf{y}) \geq -c_d$	Case 2	Case 6	Case 10	Case 14
$\Delta_{\mathbf{a}} v(\mathbf{y} + \mathbf{d}) \geq -c_d$ $\Delta_{\mathbf{a}} v(\mathbf{y}) \leq -c_d$	Case 3	Case 7	Case 11	Case 15
$\Delta_{\mathbf{a}} v(\mathbf{y} + \mathbf{d}) \geq -c_d$ $\Delta_{\mathbf{a}} v(\mathbf{y}) \geq -c_d$	Case 4	Case 8	Case 12	Case 16

- Case 1 = $\Delta_\epsilon \Delta_{\mathbf{d}} v(\mathbf{y} + \mathbf{a}) \geq 0$
- Case 2 = $\Delta_{\mathbf{d}} v'(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}+\mathbf{a}} v(\mathbf{y}) - c_d = \Delta_{\mathbf{d}+\mathbf{a}} v'(\mathbf{y}) - \Delta_{\mathbf{d}+\mathbf{a}} v(\mathbf{y}) - c_d - \Delta_{\mathbf{a}} v'(\mathbf{y})$
— Positive if $|\epsilon_{c_d} \geq 0| \wedge \mathbf{S}_{\mathbf{d}+\mathbf{a}, \epsilon}$
— Useless if $\mathbf{S}_{\mathbf{a}, \mathbf{d}} \vee \mathbf{S}_{\mathbf{a}, \epsilon} \wedge |\epsilon_{c_d} \geq 0|$
- Case 3 = $-\Delta_{\mathbf{d}-\mathbf{a}} v(\mathbf{y} + \mathbf{a}) + \Delta_{\mathbf{d}} v'(\mathbf{y} + \mathbf{a}) + c_d = -\Delta_{\mathbf{d}} v(\mathbf{y} + \mathbf{a}) + \Delta_{\mathbf{a}} v(\mathbf{y} + \mathbf{d}) + \Delta_{\mathbf{d}} v'(\mathbf{y} + \mathbf{a}) + c_d \geq 0$
- Case 4 = $\Delta_{\mathbf{d}} v'(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}} v(\mathbf{y}) \geq \begin{cases} \Delta_{\mathbf{d}} v(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}} v(\mathbf{y}) \\ \Delta_{\mathbf{d}} v'(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}} v(\mathbf{y}) + \underbrace{\Delta_{\mathbf{a}} v'(\mathbf{y}) - \Delta_{\mathbf{a}} v(\mathbf{y} + \mathbf{d})}_{\geq 0 \text{ if } \epsilon_{c_d} \geq 0} \end{cases}$
 $= \Delta_{\mathbf{d}+\mathbf{a}} v'(\mathbf{y}) - \Delta_{\mathbf{d}+\mathbf{a}} v(\mathbf{y})$
— Positive if $\mathbf{S}_{\mathbf{d}, \mathbf{a}} \vee \mathbf{S}_{\mathbf{d}+\mathbf{a}, \epsilon} \wedge |\epsilon_{c_d} \geq 0|$
— Useless if $\mathbf{S}_{\mathbf{a}, \epsilon} \wedge |\epsilon_{c_d} \geq 0|$
- Case 5 = $\Delta_{\mathbf{d}+\mathbf{a}} v'(\mathbf{y}) - \Delta_{\mathbf{d}} v(\mathbf{y} + \mathbf{a}) + c_d' = \Delta_{\mathbf{d}} v'(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}} v(\mathbf{y} + \mathbf{a}) + c_d' + \Delta_{\mathbf{a}} v'(\mathbf{y}) \geq 0$
- Case 6 = $\Delta_{\mathbf{d}+\mathbf{a}} v'(\mathbf{y}) - \Delta_{\mathbf{d}+\mathbf{a}} v(\mathbf{y}) + c_d' - c_d$
— Positive if $\mathbf{S}_{\mathbf{d}+\mathbf{a}, \epsilon} \wedge |\epsilon_{c_d} \geq 0|$
— Useless if $\mathbf{S}_{\mathbf{d}, \mathbf{a}}$
- Case 7 = $\Delta_{\mathbf{d}+\mathbf{a}} v'(\mathbf{y}) - \Delta_{\mathbf{d}-\mathbf{a}} v(\mathbf{y} + \mathbf{a}) + c_d + c_d'$

- Useless if $\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0| \vee \mathbf{S}_{\mathbf{d},\mathbf{a}} \vee \mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|$
 - Case 8 = $-\Delta_{\mathbf{d}}v(\mathbf{y}) + \Delta_{\mathbf{d}+\mathbf{a}}v'(\mathbf{y}) + c_d' = -\Delta_{\mathbf{d}+\mathbf{a}}v(\mathbf{y}) + \Delta_{\mathbf{d}+\mathbf{a}}v'(\mathbf{y}) + \Delta_{\mathbf{a}}v(\mathbf{y} + \mathbf{d}) + c_d'$
 - Positive if $|\epsilon_{c_d} \geq 0| \wedge \mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon}$
 - Useless if $\mathbf{S}_{\mathbf{d},\mathbf{a}} \vee \mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|$
 - Case 9 = $\Delta_{\mathbf{d}-\mathbf{a}}v'(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}}v(\mathbf{y} + \mathbf{a}) - c_d' = \Delta_{\mathbf{d}-\mathbf{a}}v'(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}-\mathbf{a}}v(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{a}}v(\mathbf{y}) - c_d'$
 - Positive if $\mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \leq 0|$
 - Useless if $\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|$
 - Case 10 = $\Delta_{\mathbf{d}-\mathbf{a}}v'(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}+\mathbf{a}}v(\mathbf{y}) + c_d' + c_d$
 - Useless if $\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0| \vee \mathbf{S}_{\mathbf{d},\mathbf{a}} \vee \mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|$
 - Case 11 = $-\Delta_{\mathbf{d}-\mathbf{a}}v(\mathbf{y} + \mathbf{a}) + \Delta_{\mathbf{d}-\mathbf{a}}v'(\mathbf{y} + \mathbf{a}) + c_d - c_d'$
 - Positive if $\mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \leq 0|$
 - Useless if $\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub}$
 - Case 12 = $-\Delta_{\mathbf{d}}v(\mathbf{y}) + \Delta_{\mathbf{d}-\mathbf{a}}v'(\mathbf{y} + \mathbf{a}) - c_d'$
- $= -\Delta_{\mathbf{d}}v(\mathbf{y}) - \Delta_{\mathbf{a}}v'(\mathbf{y}) + \Delta_{\mathbf{d}}v'(\mathbf{y}) - c_d \geq 0$
- Case 13 = $\Delta_{\mathbf{d}}v'(\mathbf{y}) - \Delta_{\mathbf{d}}v(\mathbf{y} + \mathbf{a}) \geq \begin{cases} \Delta_{\mathbf{d}}v(\mathbf{y}) - \Delta_{\mathbf{d}}v(\mathbf{y} + \mathbf{a}) \\ \Delta_{\mathbf{d}}v'(\mathbf{y}) - \Delta_{\mathbf{d}}v(\mathbf{y} + \mathbf{a}) + \underbrace{\Delta_{\mathbf{a}}v'(\mathbf{y} + \mathbf{d}) - \Delta_{\mathbf{a}}v(\mathbf{y})}_{\geq 0 \text{ if } \epsilon_{c_d} \leq 0} \\ = \Delta_{\mathbf{d}+\mathbf{a}}v'(\mathbf{y}) - \Delta_{\mathbf{d}+\mathbf{a}}v(\mathbf{y}) \end{cases}$
 - Positive if $\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \leq 0|$
 - Useless if $\mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|$
 - Case 14 = $\Delta_{\mathbf{d}}v'(\mathbf{y}) - \Delta_{\mathbf{d}+\mathbf{a}}v(\mathbf{y}) + c_d = \Delta_{\mathbf{d}}v'(\mathbf{y}) - \Delta_{\mathbf{d}}v(\mathbf{y}) - \Delta_{\mathbf{a}}v(\mathbf{y} + \mathbf{d}) - c_d \geq 0$
 - Case 15 = $\Delta_{\mathbf{d}}v'(\mathbf{y}) - \Delta_{\mathbf{d}-\mathbf{a}}v(\mathbf{y} + \mathbf{a}) + c_d = \Delta_{\mathbf{d}-\mathbf{a}}v'(\mathbf{y}) - \Delta_{\mathbf{d}-\mathbf{a}}v(\mathbf{y}) + \Delta_{\mathbf{a}}v'(\mathbf{y}) + c_d$
 - Positive if $|\epsilon_{c_d} \leq 0| \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon}$
 - Useless if $\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|$
 - Case 16 = $-\Delta_{\mathbf{d}}v(\mathbf{y}) + \Delta_{\mathbf{d}}v'(\mathbf{y}) \geq 0$

Note that if $\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+$ or $\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-$ there is no condition because only cases 1 and 16 can be reach.

So Case A is positive if

$$\begin{aligned}
 & |\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+| \vee |\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-| \vee \\
 & (|\epsilon_{c_d} \geq 0| \wedge \mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \vee \mathbf{S}_{\mathbf{d},\mathbf{a}} \vee \mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|) \quad (\text{Case 2}) \\
 & \wedge (\mathbf{S}_{\mathbf{d},\mathbf{a}} \vee \mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0| \vee \mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|) \quad (\text{Case 4}) \\
 & \quad \wedge (\mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0| \vee \mathbf{S}_{\mathbf{d},\mathbf{a}}) \quad (\text{Case 6}) \\
 & \wedge (\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{d},\mathbf{a}} \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0| \vee \mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|) \quad (\text{Case 7}) \\
 & \quad \wedge (|\epsilon_{c_d} \geq 0| \wedge \mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \vee \mathbf{S}_{\mathbf{d},\mathbf{a}} \vee \mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|) \quad (\text{Case 8}) \\
 & \quad \wedge (|\epsilon_{c_d} \leq 0| \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \vee \mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|) \quad (\text{Case 9}) \\
 & \wedge (\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{d},\mathbf{a}} \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0| \vee \mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|) \quad (\text{Case 10}) \\
 & \quad \wedge (\mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \leq 0| \vee \mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub}) \quad (\text{Case 11}) \\
 & \quad \wedge (\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \leq 0| \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|) \quad (\text{Case 13}) \\
 & \quad \wedge (|\epsilon_{c_d} \leq 0| \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \vee \mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \vee \mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|) \quad (\text{Case 15})
 \end{aligned}$$

With simplifications this condition reduces to

$$\begin{aligned}
 & |\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+| \vee |\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-| \\
 & \vee \mathbf{S}_{\mathbf{d},\mathbf{a}} \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \leq 0| \vee \mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \wedge \mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0| \\
 & \vee \mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge (\mathbf{S}_{\mathbf{a},\epsilon}^{ub} \vee \mathbf{S}_{\mathbf{a},\epsilon}) \wedge |\epsilon_{c_d} = 0|
 \end{aligned}$$

C.4.2. Case B.

$$\begin{aligned}
 \text{Case B} &= \Delta_{\epsilon}[\mathcal{C}v(\mathbf{x} + \mathbf{d}) - \mathcal{C}v(\mathbf{x})] \\
 &= v'(\mathbf{y} + \mathbf{d}) - v(\mathbf{y} + \mathbf{d}) + \epsilon_{c_r} - \min\{v'(\mathbf{y}) + c_b', v'(\mathbf{y} + \mathbf{a}) + c_a'\} + \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\}
 \end{aligned}$$

Case B	$\Delta_{\mathbf{a}}v'(\mathbf{y}) \leq -c_d', \Delta_{\mathbf{a}}v'(\mathbf{y}) \geq -c_d'$	
$\Delta_{\mathbf{a}}v(\mathbf{y}) \leq -c_d$	Case 1	Case 3
$\Delta_{\mathbf{a}}v(\mathbf{y}) \geq -c_d$	Case 2	Case 4

- Case 1 = $\Delta_{\epsilon}\Delta_{\mathbf{d}-\mathbf{a}}v(\mathbf{y} + \mathbf{a}) - \epsilon_{c_a} + \epsilon_{c_r}$
 — Positive if $\mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_r} - \epsilon_{c_a} \geq 0|$
- Case 2 = $\Delta_{\mathbf{d}-\mathbf{a}}v'(\mathbf{y} + \mathbf{a}) - \Delta_{\mathbf{d}}v(\mathbf{y}) - c_a' + c_b + \epsilon_{c_r} = \Delta_{\epsilon}\Delta_{\mathbf{d}}v(\mathbf{y}) - \Delta_{\mathbf{a}}v'(\mathbf{y}) - c_a' + c_b + \epsilon_{c_r}$
 — Positive if $|\epsilon_{c_r} - \epsilon_{c_b} \geq 0|$
 — Useless if $\mathbf{S}_{\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0|$
- Case 3 = $\Delta_{\mathbf{d}}v'(\mathbf{y}) - c_b' - \Delta_{\mathbf{d}-\mathbf{a}}v(\mathbf{y} + \mathbf{a}) + c_a + \epsilon_{c_r} = \Delta_{\epsilon}\Delta_{\mathbf{d}-\mathbf{a}}v(\mathbf{y}) + \Delta_{\mathbf{a}}v'(\mathbf{y}) + c_a - c_b' + \epsilon_{c_r}$
 — Positive if $\mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_r} - \epsilon_{c_a} \geq 0|$
 — Useless if $\mathbf{S}_{\mathbf{a},\epsilon}^{ub} \wedge |\epsilon_{c_d} \leq 0|$
- Case 4 = $\Delta_{\epsilon}\Delta_{\mathbf{d}}v(\mathbf{x}) - \epsilon_{c_b} + \epsilon_{c_r}$
 — Positive if $|\epsilon_{c_r} - \epsilon_{c_b} \geq 0|$

Note that when $\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+$ (resp. $\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-$) the cases 2, 3, 4 (resp. 1, 2, 3) are Useless. So case B is

- Positive if

$$\begin{aligned}
 & \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_r} - \epsilon_{c_a} \geq 0| \wedge |\epsilon_{c_r} - \epsilon_{c_b} \geq 0| \\
 & \vee |\Delta_{\mathbf{a}}v \leq -c_d - \epsilon_{c_d}^+| \wedge \mathbf{S}_{\mathbf{e},\mathbf{d}-\mathbf{a}} \wedge |\epsilon_{c_r} - \epsilon_{c_a} \geq 0| \\
 & \vee |\Delta_{\mathbf{a}}v \geq -c_d + \epsilon_{c_d}^-| \wedge |\epsilon_{c_r} - \epsilon_{c_b} \geq 0|
 \end{aligned}$$
- Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d})$

C.4.3. Case C.

$$\begin{aligned}
 \text{Case C} &= \Delta_\epsilon[\mathcal{C}v(\mathbf{x} + \mathbf{d}) - \mathcal{C}v(\mathbf{x})] \\
 &= \Delta_\epsilon[\mathcal{C}v(\mathbf{x} + \mathbf{d}) - v(\mathbf{y})] - \epsilon_{c_r} \\
 &= \min\{v'(\mathbf{y} + \mathbf{d}) + c_b', v'(\mathbf{y} + \mathbf{d} + \mathbf{a}) + c_a'\} \\
 &\quad - \min\{v(\mathbf{y} + \mathbf{d}) + c_b, v(\mathbf{y} + \mathbf{d} + \mathbf{a}) + c_a\} \\
 &\quad - v'(\mathbf{y}) + v(\mathbf{y}) - \epsilon_{c_r}
 \end{aligned}$$

Case C	$\Delta_a v'(\mathbf{y} + \mathbf{d}) \leq -c'$, $\Delta_a v'(\mathbf{y} + \mathbf{d}) \geq -c'$
$\Delta_a v(\mathbf{y} + \mathbf{d}) \leq -c$	Case 1 Case 3
$\Delta_a v(\mathbf{y} + \mathbf{d}) \geq -c$	Case 2 Case 4

- Case 1 = $\Delta_\epsilon \Delta_{\mathbf{d}+\mathbf{a}} v(\mathbf{y}) + \epsilon_{c_a} - \epsilon_{c_r}$
 — Positive if $\mathbf{S}_{\epsilon, \mathbf{d}+\mathbf{a}} \wedge |\epsilon_{c_a} - \epsilon_{c_r}| \geq 0$
- Case 2 = $\Delta_{\mathbf{d}+\mathbf{a}} v'(\mathbf{y}) - \Delta_{\mathbf{d}} v(\mathbf{y}) + c_a' - c_b - \epsilon_{c_r} = \Delta_\epsilon \Delta_{\mathbf{d}+\mathbf{a}} v(\mathbf{y}) + \Delta_a v(\mathbf{y} + \mathbf{d}) + c_a' - c_b - \epsilon_{c_r}$
 — Positive if $\mathbf{S}_{\epsilon, \mathbf{d}+\mathbf{a}} \wedge |\epsilon_{c_a} - \epsilon_{c_r}| \geq 0$
 — Useless if $\mathbf{S}_{\epsilon, \mathbf{a}} \wedge |\epsilon_{c_d}| \geq 0$
- Case 3 $\Delta_{\mathbf{d}} v'(\mathbf{y}) - \Delta_{\mathbf{d}+\mathbf{a}} v(\mathbf{y}) - c_a + c_b' - \epsilon_{c_r} = \Delta_\epsilon \Delta_{\mathbf{d}} v(\mathbf{y}) - \Delta_a v(\mathbf{y} + \mathbf{d}) - c_a + c_b' - \epsilon_{c_r}$
 — Positive if $|\epsilon_{c_b} - \epsilon_{c_r}| \geq 0$
 — Useless if $\mathbf{S}_{\epsilon, \mathbf{a}}^{ub} \wedge |\epsilon_{c_d}| \leq 0$
- Case 4 = $\Delta_\epsilon \Delta_{\mathbf{d}} v(\mathbf{y}) + \epsilon_{c_b} - \epsilon_{c_r}$
 — Positive if $|\epsilon_{c_b} - \epsilon_{c_r}| \geq 0$

Note that when $\Delta_a v \leq -c_d - \epsilon_{c_d}^+$ (resp. $\Delta_a v \geq -c_d + \epsilon_{c_d}^-$) the cases 2, 3, and 4 (resp. 1, 2, and 3) are Useless. So case C is

- Positive if

$$\begin{aligned}
 &\mathbf{S}_{\epsilon, \mathbf{d}+\mathbf{a}} \wedge |\epsilon_{c_a} - \epsilon_{c_r}| \geq 0 \wedge |\epsilon_{c_b} - \epsilon_{c_r}| \geq 0 \\
 &\vee |\Delta_a v \leq -c_d - \epsilon_{c_d}^+| \wedge \mathbf{S}_{\epsilon, \mathbf{d}+\mathbf{a}} \wedge |\epsilon_{c_a} - \epsilon_{c_r}| \geq 0 \\
 &\vee |\Delta_a v \geq -c_d + \epsilon_{c_d}^-| \wedge |\epsilon_{c_b} - \epsilon_{c_r}| \geq 0
 \end{aligned}$$

- Useless if $\mathbf{R}_{\mathbf{d}, \mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b})$

C.4.4. Case D.

$$\text{Case D} = \Delta_\epsilon[\mathcal{C}v(\mathbf{x} + \mathbf{d}) - \mathcal{C}v(\mathbf{x})] = \Delta_\epsilon \Delta_{\mathbf{d}} v(\mathbf{x}) \geq 0$$

C.4.5. Conclusion. The operator \mathcal{C} propagates $\mathbf{S}_{\mathbf{d}, \epsilon}$ if,

$$\begin{aligned}
 &\left(\begin{array}{c} |\Delta_a v \leq -c_d - \epsilon_{c_d}^+| \vee |\Delta_a v \geq -c_d + \epsilon_{c_d}^-| \\ \vee \mathbf{S}_{\mathbf{d}, \mathbf{a}} \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a}, \epsilon} \wedge |\epsilon_{c_d}| \leq 0 \vee \mathbf{S}_{\mathbf{d}, \mathbf{a}}^{ub} \wedge \mathbf{S}_{\mathbf{d}+\mathbf{a}, \epsilon} \wedge |\epsilon_{c_d}| \geq 0 \\ \vee \mathbf{S}_{\mathbf{d}+\mathbf{a}, \epsilon} \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a}, \epsilon} \wedge (\mathbf{S}_{\mathbf{a}, \epsilon}^{ub} \vee \mathbf{S}_{\mathbf{a}, \epsilon}) \wedge |\epsilon_{c_d}| = 0 \end{array} \right) \\
 &\wedge \left(\begin{array}{c} \mathbf{S}_{\mathbf{d}-\mathbf{a}, \epsilon} \wedge |\epsilon_{c_r} - \epsilon_{c_a}| \geq 0 \wedge |\epsilon_{c_r} - \epsilon_{c_b}| \geq 0 \\ \vee |\Delta_a v \leq -c_d - \epsilon_{c_d}^+| \wedge \mathbf{S}_{\epsilon, \mathbf{d}-\mathbf{a}} \wedge |\epsilon_{c_r} - \epsilon_{c_a}| \geq 0 \\ \vee |\Delta_a v \geq -c_d + \epsilon_{c_d}^-| \wedge |\epsilon_{c_r} - \epsilon_{c_b}| \geq 0 \\ \vee \mathbf{R}_{\mathbf{d}, \mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d}) \end{array} \right) \wedge \left(\begin{array}{c} \mathbf{S}_{\epsilon, \mathbf{d}+\mathbf{a}} \wedge |\epsilon_{c_a} - \epsilon_{c_r}| \geq 0 \wedge |\epsilon_{c_b} - \epsilon_{c_r}| \geq 0 \\ \vee |\Delta_a v \leq -c_d - \epsilon_{c_d}^+| \wedge \mathbf{S}_{\epsilon, \mathbf{d}+\mathbf{a}} \wedge |\epsilon_{c_a} - \epsilon_{c_r}| \geq 0 \\ \vee |\Delta_a v \geq -c_d + \epsilon_{c_d}^-| \wedge |\epsilon_{c_b} - \epsilon_{c_r}| \geq 0 \\ \vee \mathbf{R}_{\mathbf{d}, \mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b}) \end{array} \right)
 \end{aligned}$$

We can simplify this results because if $|\Delta_{\mathbf{a}} \leq -c_d|$ the state $\mathbf{x} + \mathbf{a} + \mathbf{b}$ is always chosen in the minimization, so the operator is equivalent to \mathcal{T} (plus the cost c_a), and if $|\Delta_{\mathbf{a}} \leq -c_d|$ the state $\mathbf{x} + \mathbf{a} + \mathbf{b}$ is never chosen in the minimization, so the operator is equivalent to \mathcal{T} or \mathcal{C} with $\mathbf{a} = \mathbf{0}$. So we can consider that $|\Delta_{\mathbf{a}} \leq -c_d| = |\Delta_{\mathbf{a}} \geq -c_d| = \text{false}$. Then the relation reduces to

$$\left(\begin{array}{c} \mathbf{S}_{\mathbf{d},\mathbf{a}} \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \leq 0| \vee \mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub} \wedge \mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \wedge |\epsilon_{c_d} \geq 0| \\ \vee \mathbf{S}_{\mathbf{d}+\mathbf{a},\epsilon} \wedge \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge (\mathbf{S}_{\mathbf{a},\epsilon}^{ub} \vee \mathbf{S}_{\mathbf{a},\epsilon}) \wedge |\epsilon_{c_d} = 0| \end{array} \right) \wedge \left(\begin{array}{c} \mathbf{S}_{\mathbf{d}-\mathbf{a},\epsilon} \wedge |\epsilon_{c_r} - \epsilon_{c_a} \geq 0| \wedge |\epsilon_{c_r} - \epsilon_{c_b} \geq 0| \\ \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d}) \end{array} \right) \wedge \left(\begin{array}{c} \mathbf{S}_{\epsilon,\mathbf{d}+\mathbf{a}} \wedge |\epsilon_{c_a} - \epsilon_{c_r} \geq 0| \wedge |\epsilon_{c_b} - \epsilon_{c_r} \geq 0| \\ \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b}) \end{array} \right)$$

C.5. PM(\mathcal{T}) and NM(\mathcal{T}) (Cells 14 and 16)

$$\mathcal{C}v(\mathbf{x}) - v(\mathbf{x}) = \begin{cases} \min\{\Delta_{\mathbf{b}}v(\mathbf{x}) + c_b, \Delta_{\mathbf{a}+\mathbf{b}}v(\mathbf{x}) + c_a\} & \text{if } \mathbf{x} + \mathbf{a} + \mathbf{b} \in \mathcal{X} \\ \Delta_{\mathbf{b}}v(\mathbf{x}) + c_r, & \text{otherwise} \end{cases}$$

So v is PM(\mathcal{C}) if

$$(|\Delta_{\mathbf{b}}v \geq -c_b| \vee |\Delta_{\mathbf{a}}v \leq -c_d|) \wedge (|\Delta_{\mathbf{a}+\mathbf{b}}v \geq -c_a| \vee |\Delta_{\mathbf{a}}v \geq -c_d|) \wedge (|\Delta_{\mathbf{b}}v \geq -c_r| \vee \mathbf{R}_{-\mathbf{b}}(\mathbf{a}))$$

and v is NM(\mathcal{C}) if

$$(|\Delta_{\mathbf{b}}v \leq -c_b| \wedge \overline{|\Delta_{\mathbf{a}}v \leq -c_d|} \vee |\Delta_{\mathbf{a}+\mathbf{b}}v \leq -c_a| \wedge \overline{|\Delta_{\mathbf{a}}v \geq -c_d|}) \wedge (|\Delta_{\mathbf{b}}v \leq -c_r| \vee \mathbf{R}_{-\mathbf{b}}(\mathbf{a}))$$

C.6. IM $_{\epsilon}$ (\mathcal{T}) (Cell 18)

$$\Delta_{\epsilon}\Omega_{\mathcal{C}}v(\mathbf{x}) = \begin{cases} \Delta_{\epsilon} \min\{\Delta_{\mathbf{a}+\mathbf{b}}v(\mathbf{x}) + c_a, \Delta_{\mathbf{b}}v(\mathbf{x}) + c_b\} & \text{if } \mathbf{y} + \mathbf{a} \in \mathcal{X} \\ \Delta_{\epsilon}\Delta_{\mathbf{b}}v(\mathbf{x}) + \epsilon_{c_r} & \text{otherwise} \end{cases}$$

The 4 possible cases for $\Delta_{\epsilon} \min\{\Delta_{\mathbf{a}+\mathbf{b}}v(\mathbf{x}) + c_a, \Delta_{\mathbf{b}}v(\mathbf{x}) + c_b\}$ are given in the following table.

	$\Delta_{\mathbf{a}}v'(\mathbf{y}) \leq -c_d$	$\Delta_{\mathbf{a}}v'(\mathbf{y}) \geq -c_d$
$\Delta_{\mathbf{a}}v(\mathbf{y}) \leq -c_d$	Case 1	Case 3
$\Delta_{\mathbf{a}}v(\mathbf{y}) \geq -c_d$	Case 2	Case 4

- Case 1 = $\Delta_{\epsilon}\Delta_{\mathbf{a}+\mathbf{b}}v(\mathbf{x}) + \epsilon_{c_a}$
 — Positive if $\mathbf{S}_{\epsilon,\mathbf{b}+\mathbf{a}} \wedge |\epsilon_{c_a} \geq 0|$
- Case 2 = $\Delta_{\mathbf{a}+\mathbf{b}}v'(\mathbf{x}) + c_a' - \Delta_{\mathbf{b}}v(\mathbf{x}) + c_b$
 — Useless if $\mathbf{S}_{\epsilon,\mathbf{a}}$
- Case 3 = $\Delta_{\mathbf{b}}v'(\mathbf{x}) + c_b' - \Delta_{\mathbf{a}+\mathbf{b}}v(\mathbf{x}) - c_a \geq \Delta_{\epsilon}v(\mathbf{x} + \mathbf{b}) - \Delta_{\epsilon}v(\mathbf{x}) + \epsilon_{c_b}$
 — Positive if $\mathbf{S}_{\epsilon,\mathbf{b}} \wedge |\epsilon_{c_b} \geq 0|$
 — Useless if $\mathbf{S}_{\epsilon,\mathbf{a}}^{ub}$
- Case 4 = $\Delta_{\epsilon}\Delta_{\mathbf{b}}v(\mathbf{x}) + \epsilon_{c_b}$
 — Positive if $\mathbf{S}_{\epsilon,\mathbf{b}} \wedge |\epsilon_{c_b} \geq 0|$

Note that when $\Delta_{\mathbf{a}}v \leq -c_d$ (resp. $\Delta_{\mathbf{a}}v \geq -c_d$) the cases 2, 3, and 4 (resp. 1, 2, and 3) are Useless. So $\Delta_{\epsilon}\Omega_{\mathcal{C}}v$ is positive if

$$\left(\begin{array}{l} \mathbf{S}_{\epsilon,\mathbf{b}} \wedge \mathbf{S}_{\epsilon,\mathbf{a}} \wedge |\epsilon_{c_a} \geq 0| \wedge |\epsilon_{c_b} \geq 0| \\ \vee |\Delta_{\mathbf{a}}v \leq -c_d| \wedge \mathbf{S}_{\epsilon,\mathbf{b}+\mathbf{a}} \wedge |\epsilon_{c_a} \geq 0| \\ \vee |\Delta_{\mathbf{a}}v \geq -c_d| \wedge \mathbf{S}_{\epsilon,\mathbf{b}} \wedge |\epsilon_{c_b} \geq 0| \end{array} \right) \wedge \left(\begin{array}{l} \mathbf{S}_{\epsilon,\mathbf{b}} \wedge |\epsilon_{c_r} \geq 0| \\ \vee \mathbf{R}(\mathbf{a} + \mathbf{b}) \end{array} \right)$$

C.7. $\text{IM}_d(\mathcal{T})$ (Cell 20)

$$\Delta_d\Omega_{\mathcal{C}}v(\mathbf{x}) = \Delta_d(\mathcal{C}v(\mathbf{x}) - v(\mathbf{x}))$$

The 4 possible cases are given in the following table.

	$\mathbf{y} + \mathbf{a} \in \mathcal{X}$	$\mathbf{y} + \mathbf{a} \notin \mathcal{X}$
$\mathbf{y} + \mathbf{a} + \mathbf{d} \in \mathcal{X}$	Case A	Case C
$\mathbf{y} + \mathbf{a} + \mathbf{d} \notin \mathcal{X}$	Case B	Case D

C.7.1. Case A.

$$\Delta_d\Omega_{\mathcal{C}}v(\mathbf{x}) = \min\{v(\mathbf{y} + \mathbf{d}) + c_b, v(\mathbf{y} + \mathbf{d} + \mathbf{a}) + c_a\} - v(\mathbf{x} + \mathbf{d}) - \min\{v(\mathbf{y}) + c_b, v(\mathbf{y} + \mathbf{a}) + c_a\} + v(\mathbf{x})$$

The 4 possible cases are given in the following table.

	$\Delta_{\mathbf{a}}v(\mathbf{y}) \leq -c_d$	$\Delta_{\mathbf{a}}v(\mathbf{y}) \geq -c_d$
$\Delta_{\mathbf{a}}v(\mathbf{y} + \mathbf{d}) \leq -c_d$	Case 1	Case 3
$\Delta_{\mathbf{a}}v(\mathbf{y} + \mathbf{d}) \geq -c_d$	Case 2	Case 4

- Case 1 = $\Delta_dv(\mathbf{y} + \mathbf{a}) - \Delta_dv(\mathbf{x}) = \Delta_dv(\mathbf{x} + \mathbf{b} + \mathbf{a}) - \Delta_dv(\mathbf{x})$
 — Positive if $\mathbf{S}_{\mathbf{d},\mathbf{b}+\mathbf{a}}$
- Case 2 = $\Delta_dv(\mathbf{y}) - \Delta_dv(\mathbf{x}) - \Delta_{\mathbf{a}}v(\mathbf{y}) - c_d \geq \Delta_dv(\mathbf{x} + \mathbf{b}) - \Delta_dv(\mathbf{x})$
 — Positive if $\mathbf{S}_{\mathbf{d},\mathbf{b}}$
 — Useless if $\mathbf{S}_{\mathbf{d},\mathbf{a}}^{ub}$
- Case 3 = $\Delta_dv(\mathbf{y}) - \Delta_dv(\mathbf{x}) + \Delta_{\mathbf{a}}v(\mathbf{y} + \mathbf{d}) + c_d \leq \Delta_dv(\mathbf{x} + \mathbf{b}) - \Delta_dv(\mathbf{x})$
 — Useless if $\mathbf{S}_{\mathbf{d},\mathbf{a}}$
- Case 4 = $\Delta_dv(\mathbf{x} + \mathbf{b}) - \Delta_dv(\mathbf{x})$
 — Positive if $\mathbf{S}_{\mathbf{d},\mathbf{b}}$

Note that when $\Delta_{\mathbf{a}}v \leq -c_d$ (resp. $\Delta_{\mathbf{a}}v \geq -c_d$) the cases 2, 3, and 4 (resp. 1, 2, and 3) are Useless. So Case A is

- Positive if $\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge \mathbf{S}_{\mathbf{d},\mathbf{a}} \vee |\Delta_{\mathbf{a}}v \leq -c_d| \wedge \mathbf{S}_{\mathbf{d},\mathbf{b}+\mathbf{a}} \vee |\Delta_{\mathbf{a}}v \geq -c_d| \wedge \mathbf{S}_{\mathbf{d},\mathbf{b}}$

C.7.2. Case B. Case B = $v(\mathbf{y} + \mathbf{d}) + c_r - v(\mathbf{x} + \mathbf{d}) - \mathcal{C}v(\mathbf{x}) + v(\mathbf{x})$

- If $\Delta_{\mathbf{a}}v(\mathbf{y}) \leq -c_d$ then Case B = $\begin{cases} \Delta_{\mathbf{d}}\Delta_{\mathbf{b}}v(\mathbf{x}) - \Delta_{\mathbf{a}}v(\mathbf{y}) + c_r - c_a \geq \Delta_{\mathbf{b}}\Delta_{\mathbf{d}}v(\mathbf{x}) + c_r + c_b \\ \Delta_{\mathbf{d}-\mathbf{a}}\Delta_{\mathbf{b}}v(\mathbf{x} + \mathbf{a}) - \Delta_{\mathbf{a}}v(\mathbf{x}) + c_r - c_a \end{cases}$
— Positive if $(\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_r + c_b \geq 0| \vee \mathbf{S}_{\mathbf{b},\mathbf{d}-\mathbf{a}} \wedge |\Delta_{\mathbf{a}}v \leq c_r - c_a|)$

— Useless if $\Delta_{\mathbf{a}}v \geq -c_d$

- If $\Delta_{\mathbf{a}}v(\mathbf{y}) \geq -c_d$ then Case B = $\Delta_{\mathbf{b}}\Delta_{\mathbf{d}}v(\mathbf{x}) + c_r - c_b$

— Positive if $\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_r - c_b \geq 0|$

— Useless if $\Delta_{\mathbf{a}}v \leq -c_d$

So Case B is

- Positive if

$$\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_r + c_b \geq 0| \vee \mathbf{S}_{\mathbf{b},\mathbf{d}-\mathbf{a}} \wedge |\Delta_{\mathbf{a}}v \leq c_r - c_a| \vee |\Delta_{\mathbf{a}}v \geq -c_d| \wedge (\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_r - c_b \geq 0| \vee |\Delta_{\mathbf{a}}v \leq -c_d|)$$

- Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d})$

C.7.3. Case C. Case C = $\mathcal{C}v(\mathbf{x} + \mathbf{d}) - v(\mathbf{x} + \mathbf{d}) - v(\mathbf{y}) - c_r + v(\mathbf{x})$

- If $\Delta_{\mathbf{a}}v(\mathbf{y} + \mathbf{d}) \leq -c_d$ then Case C = $\begin{cases} \Delta_{\mathbf{d}}\Delta_{\mathbf{b}}v(\mathbf{x}) + \Delta_{\mathbf{a}}v(\mathbf{y} + \mathbf{d}) - c_r + c_a \\ \Delta_{\mathbf{d}+\mathbf{a}}\Delta_{\mathbf{b}}v(\mathbf{x}) + \Delta_{\mathbf{a}}v(\mathbf{x} + \mathbf{d}) - c_r + c_a \end{cases}$
— Positive if $|\Delta_{\mathbf{a}}v \geq c_r - c_a| \wedge (\mathbf{S}_{\mathbf{b},\mathbf{d}} \vee \mathbf{S}_{\mathbf{b},\mathbf{d}+\mathbf{a}})$

— Useless if $\Delta_{\mathbf{a}}v \geq -c_d$

- If $\Delta_{\mathbf{a}}v(\mathbf{y} + \mathbf{d}) \geq -c_d$ then Case C = $\Delta_{\mathbf{b}}\Delta_{\mathbf{d}}v(\mathbf{x}) - c_r + c_b$

— Positive if $\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_b - c_r \geq 0|$

— Useless if $\Delta_{\mathbf{a}}v \leq -c_d$

So Case C is

- Positive if $(|\Delta_{\mathbf{a}}v \geq c_r - c_a| \wedge (\mathbf{S}_{\mathbf{b},\mathbf{d}} \vee \mathbf{S}_{\mathbf{b},\mathbf{d}+\mathbf{a}}) \vee |\Delta_{\mathbf{a}}v \geq -c_d|) \wedge (\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_b - c_r \geq 0| \vee |\Delta_{\mathbf{a}}v \leq -c_d|)$

- Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b})$

C.7.4. Case D. Case D = $\Delta_{\mathbf{d}}\Delta_{\mathbf{b}}v(\mathbf{x})$

- Positive if $\mathbf{S}_{\mathbf{d},\mathbf{b}}$

- Useless if \mathcal{X} is $\mathbf{R}_{\mathbf{d}}(\mathbf{a} + \mathbf{b}) \vee \mathbf{R}_{\mathbf{d}}(\mathbf{a} + \mathbf{b} + \mathbf{d})$

C.7.5. Conclusion. $\Delta_{\mathbf{d}}\Omega_c v \geq 0$ if,

$$\left(\begin{array}{c} \mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge \mathbf{S}_{\mathbf{d},\mathbf{a}} \\ \vee |\Delta_{\mathbf{a}}v \leq -c_d| \wedge \mathbf{S}_{\mathbf{d},\mathbf{b}+\mathbf{a}} \\ \vee |\Delta_{\mathbf{a}}v \geq -c_d| \wedge \mathbf{S}_{\mathbf{d},\mathbf{b}} \end{array} \right) \wedge (\mathbf{S}_{\mathbf{d},\mathbf{b}} \vee \mathbf{R}_{\mathbf{d}}(\mathbf{a} + \mathbf{b} + \mathbf{d}) \vee \mathbf{R}_{\mathbf{d}}(\mathbf{a} + \mathbf{b}))$$

$$\wedge \left(\begin{array}{c} \left(\begin{array}{c} \mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_r + c_b \geq 0| \\ \vee \mathbf{S}_{\mathbf{b},\mathbf{d}-\mathbf{a}} \wedge |\Delta_{\mathbf{a}}v \leq c_r - c_a| \\ \vee |\Delta_{\mathbf{a}}v \geq -c_d| \end{array} \right) \\ \wedge (\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_r - c_b \geq 0| \vee |\Delta_{\mathbf{a}}v \leq -c_d|) \\ \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d}) \end{array} \right) \wedge \left(\begin{array}{c} \left(\begin{array}{c} \mathbf{S}_{\mathbf{b},\mathbf{d}} \wedge |\Delta_{\mathbf{a}}v \geq c_r - c_a| \\ \vee \mathbf{S}_{\mathbf{b},\mathbf{d}+\mathbf{a}} \wedge |\Delta_{\mathbf{a}}v \geq c_r - c_a| \\ \vee |\Delta_{\mathbf{a}}v \geq -c_d| \end{array} \right) \\ \wedge (\mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge |c_b - c_r \geq 0| \vee |\Delta_{\mathbf{a}}v \leq -c_d|) \\ \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b}) \end{array} \right)$$

With $|\Delta_{\mathbf{a}}v \leq -c_d| = |\Delta_{\mathbf{a}}v \geq -c_d| = \text{false}$ this expression reduces to

$$(|c_r \geq 0| \wedge |c_b = 0| \vee \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}}(\mathbf{a} + \mathbf{b} + \mathbf{d})) \wedge \mathbf{S}_{\mathbf{d},\mathbf{b}} \wedge \mathbf{S}_{\mathbf{d},\mathbf{a}} \wedge \mathbf{R}_{\mathbf{d},\mathbf{a}+\mathbf{b}+\mathbf{d}}(\mathbf{a} + \mathbf{b})$$

Appendix D: Admission control

$$\begin{aligned}\mathcal{M}v &= \mathcal{H} + \mu\mathcal{O}_0v + \sum_{i=1}^n \lambda_i\mathcal{O}_iv + p_0v, \\ \mathcal{H}(\mathbf{x}) &= hx, \\ \mathcal{O}_0v(\mathbf{x}) &= \mathcal{T}v(\mathbf{x}) \text{ with } \begin{cases} \mathbf{a} = -\mathbf{e}_1, \mathbf{b} = \mathbf{0}, \\ c_a = c_r = 0, \end{cases} \\ \mathcal{O}_iv(\mathbf{x}) &= \mathcal{C}v(\mathbf{x}) \text{ with } \begin{cases} \mathbf{a} = \mathbf{e}_i, \mathbf{b} = \mathbf{0}, \\ c_b = c_i, c_a = c_r = 0. \end{cases}\end{aligned}$$

The state space is $\mathcal{S}_1 = \mathbb{Z}^+$.

From Stidham (1985) we know that \mathcal{M} propagates $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1}$ and $\mathbf{I}_{\mathbf{e}_1}$.

D.1. Proof of Theorem 1

D.1.1. Monotonicity. We look for the condition on v and ϵ to have \mathcal{M} that propagates \mathbf{I}_ϵ . From Proposition 2 we obtain that \mathcal{M} propagates \mathbf{I}_ϵ if the following condition is satisfied, knowing that v is \mathbf{I}_ϵ , $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1}$, and $\mathbf{I}_{\mathbf{e}_1}$.

$$\begin{aligned} & |\Delta_\epsilon(hx) \geq 0| \\ & \wedge \left[\begin{array}{c} |\mathcal{O}_0 \text{ propagates } \mathbf{I}_\epsilon| \\ \wedge \left(\begin{array}{c} |\epsilon_\mu < 0| \wedge |\Omega_{\mathcal{O}_0}v \leq 0| \\ \vee |\epsilon_\mu > 0| \wedge |\Omega_{\mathcal{O}_0}v \geq 0| \\ \vee |\epsilon_\mu = 0| \end{array} \right) \end{array} \right] \wedge_{i=1}^l \left[\begin{array}{c} |\mathcal{O}_i \text{ propagates } \mathbf{I}_\epsilon| \\ \wedge \left(\begin{array}{c} |\epsilon_{\lambda_i} < 0| \wedge |\Omega_{\mathcal{O}_i}v \leq 0| \\ \vee |\epsilon_{\lambda_i} > 0| \wedge |\Omega_{\mathcal{O}_i}v \geq 0| \\ \vee |\epsilon_{\lambda_i} = 0| \end{array} \right) \end{array} \right] \wedge \left(\begin{array}{c} |\epsilon_\eta < 0| \wedge |v \text{ is } \mathbf{P}| \\ \vee |\epsilon_\eta > 0| \wedge |v \text{ is } \mathbf{N}| \\ \vee |\epsilon_\eta = 0| \end{array} \right). \end{aligned} \quad (10)$$

From Table 4 we obtain the following relations.

- $|\Delta_\epsilon(hx) \geq 0| = |\epsilon_h \geq 0|$
- $|\mathcal{O}_0 \text{ propagates } \mathbf{I}_\epsilon| = \text{true}$ (see cell 5).
- $|\Omega_{\mathcal{O}_0}v \leq 0| = |\Delta_{-\mathbf{e}_1}v \leq 0| = \text{true}$ (see cell 15).
- $|\Omega_{\mathcal{O}_0}v \geq 0| = |\Delta_{-\mathbf{e}_1}v \geq 0| = \text{false}$ (see cell 13).
- $|\mathcal{O}_i \text{ propagates } \mathbf{I}_\epsilon| = |\epsilon_{c_i} \geq 0|$ because $\mathbf{R}(\mathbf{e}_1) = \text{true}$ (see cell 6).
- $|\Omega_{\mathcal{O}_i}v \leq 0| = |\Delta_{\mathbf{e}_1}v \leq 0| = \text{false}$ (see cell 16).
- $|\Omega_{\mathcal{O}_i}v \geq 0| = |\Delta_{\mathbf{e}_1}v \geq 0| = \text{true}$ (see cell 14).
- $|v \text{ is } \mathbf{P}| = \text{true}$ because costs are positive (see cells 1 and 2).
- $|v \text{ is } \mathbf{N}| = \text{false}$ because costs are not negative (see cells 3 and 4).

So equation (10) can be reduced to

$$|\epsilon_h \geq 0| \wedge |\epsilon_\mu \leq 0| \wedge |\epsilon_\eta \leq 0| \bigwedge_{i=1}^l (|\epsilon_{c_i} \geq 0| \wedge |\epsilon_{\lambda_i} \geq 0|) \quad (11)$$

Conclusion, the optimal value function is increasing in the arrival rates λ_i , the rejection costs c_i , the holding cost h and decreasing in the service rate μ and the discount rate η .

D.1.2. Convexity/Concavity. First we look for the condition on v and ϵ to have \mathcal{M} that propagates $\mathbf{S}_{\epsilon,\epsilon}$. However $|\mathcal{O}_i \text{ propagates } \mathbf{S}_{\epsilon,\epsilon}| = false$, so \mathcal{M} does not propagate $\mathbf{S}_{\epsilon,\epsilon}$ (see Proposition 3 and cell 10 in Table 4).

Now we look for the condition on v and ϵ to have \mathcal{M} that propagates $\mathbf{S}_{\epsilon,-\epsilon}$. From Proposition 3 we obtain that \mathcal{M} propagates $\mathbf{S}_{\epsilon,-\epsilon}$ if the following condition is satisfied, knowing that v is $\mathbf{S}_{\epsilon,-\epsilon}$, $\mathbf{S}_{\mathbf{e}_1,\mathbf{e}_1}$, and $\mathbf{I}_{\mathbf{e}_1}$.

$$\begin{aligned} & |\Delta_\epsilon \Delta_\epsilon(hx) \leq 0| \\ & \wedge \left[\begin{array}{c} |\mathcal{O}_0 \text{ propagates } \mathbf{S}_{\epsilon,-\epsilon}| \\ \wedge \left(\begin{array}{c} |\epsilon_\mu > 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_0} v \leq 0| \\ \vee |\epsilon_\mu < 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_0} v \geq 0| \\ \vee |\epsilon_\mu = 0| \end{array} \right) \end{array} \right] \wedge_{i=1}^l \left[\begin{array}{c} |\mathcal{O}_i \text{ propagates } \mathbf{S}_{\epsilon,-\epsilon}| \\ \wedge \left(\begin{array}{c} |\epsilon_{\lambda_i} > 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_i} v \leq 0| \\ \vee |\epsilon_{\lambda_i} < 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_i} v \geq 0| \\ \vee |\epsilon_{\lambda_i} = 0| \end{array} \right) \end{array} \right] \wedge \left(\begin{array}{c} |\epsilon_\eta > 0| \wedge |v \text{ is } \mathbf{I}_\epsilon| \\ \vee |\epsilon_\eta < 0| \wedge |v \text{ is } \mathbf{I}_{-\epsilon}| \\ \vee |\epsilon_\eta = 0| \end{array} \right). \end{aligned} \quad (12)$$

From Table 4 we obtain the following relations.

- $|\Delta_\epsilon \Delta_\epsilon(hx) \leq 0| = true$.
- $|\mathcal{O}_0 \text{ propagates } \mathbf{S}_{\epsilon,-\epsilon}| = true$ (see cell 9).
- $|\Delta_{-\epsilon} \Omega_{\mathcal{O}_0} v \geq 0| = \mathbf{S}_{\epsilon,\mathbf{e}_1}$ (see cell 17).
- $|\Delta_\epsilon \Omega_{\mathcal{O}_0} v \geq 0| = \mathbf{S}_{-\epsilon,\mathbf{e}_1}$ (see cell 17).
- $|\mathcal{O}_i \text{ propagates } \mathbf{S}_{\epsilon,-\epsilon}| = \mathbf{S}_{\mathbf{e}_1,\epsilon} \wedge |\epsilon_{c_i} \leq 0| \vee \mathbf{S}_{\mathbf{e}_1,\epsilon}^{ub} \wedge |\epsilon_{c_i} \geq 0|$ (see cell 10).
- $|\Delta_{-\epsilon} \Omega_{\mathcal{O}_i} v \geq 0| = \mathbf{S}_{-\epsilon,\mathbf{e}_1} \wedge |\epsilon_{c_i} \leq 0|$ (see cell 18).
- $|\Delta_\epsilon \Omega_{\mathcal{O}_i} v \geq 0| = \mathbf{S}_{\epsilon,\mathbf{e}_1} \wedge |\epsilon_{c_i} \geq 0|$ (see cell 18).
- $|v \text{ is } \mathbf{I}_\epsilon|$ if (see equation 11) $|\epsilon_h \geq 0| \wedge |\epsilon_\mu \leq 0| \wedge |\epsilon_\eta \leq 0| \wedge \bigwedge_{i=1}^l |\epsilon_{c_i} \geq 0| \wedge |\epsilon_{\lambda_i} \geq 0|$.
- $|v \text{ is } \mathbf{I}_{-\epsilon}|$ if (see equation 11) $|\epsilon_h \leq 0| \wedge |\epsilon_\mu \geq 0| \wedge |\epsilon_\eta \geq 0| \wedge \bigwedge_{i=1}^l |\epsilon_{c_i} \leq 0| \wedge |\epsilon_{\lambda_i} \leq 0|$.

So equation (12) reduces to

$$\left(\begin{array}{c} |\epsilon_\mu > 0| \wedge \mathbf{S}_{\epsilon,\mathbf{e}_1} \\ \vee |\epsilon_\mu < 0| \wedge \mathbf{S}_{-\epsilon,\mathbf{e}_1} \\ \vee |\epsilon_\mu = 0| \end{array} \right) \wedge_{i=1}^l \left[\begin{array}{c} \mathbf{S}_{\mathbf{e}_1,\epsilon} \wedge |\epsilon_{c_i} \leq 0| \vee \mathbf{S}_{\mathbf{e}_1,\epsilon}^{ub} \wedge |\epsilon_{c_i} \geq 0| \\ \wedge \left(\begin{array}{c} |\epsilon_{\lambda_i} > 0| \wedge \mathbf{S}_{-\epsilon,\mathbf{e}_1} \wedge |\epsilon_{c_i} \leq 0| \\ \vee |\epsilon_{\lambda_i} < 0| \wedge \mathbf{S}_{\epsilon,\mathbf{e}_1} \wedge |\epsilon_{c_i} \geq 0| \\ \vee |\epsilon_{\lambda_i} = 0| \end{array} \right) \end{array} \right] \wedge |\epsilon_\eta = 0|. \quad (13)$$

In the following section (see equation 15) we will see that \mathcal{M} propagates $\mathbf{S}_{\epsilon,\mathbf{e}_1}$ if

$$|\epsilon_h \geq 0| \wedge |\epsilon_{c_i} \geq 0| \wedge |\epsilon_{\lambda_i} \geq 0| \wedge |\epsilon_\mu \leq 0| \wedge |\epsilon_\eta \leq 0|,$$

so equation (13) reduces to

$$|\epsilon_{c_i} = 0| \wedge |\epsilon_{\lambda_i} = 0| \wedge |\epsilon_\mu = 0| \wedge |\epsilon_\eta = 0|.$$

Conclusion, the optimal value function is concave in the holding cost h .

D.1.3. Monotonicity of the optimal policy. We look for the condition on v and ϵ to have \mathcal{M} that propagates $\mathbf{S}_{\epsilon, \mathbf{e}_1}$. From Proposition 3 we obtain that \mathcal{M} propagates $\mathbf{S}_{\epsilon, \mathbf{e}_1}$ if the following condition is satisfied, knowing that v is $\mathbf{S}_{\epsilon, \mathbf{e}_1}$, $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1}$, and $\mathbf{I}_{\mathbf{e}_1}$.

$$\begin{aligned} & |\Delta_{\mathbf{e}_1} \Delta_{\epsilon}(hx) \geq 0| \\ & \wedge \left[\begin{array}{l} |\mathcal{O}_0 \text{ propagates } \mathbf{S}_{\mathbf{e}_1, \epsilon}| \\ \wedge \left(\begin{array}{l} |\epsilon_{\mu} < 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_0} v \leq 0| \\ \vee |\epsilon_{\mu} > 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_0} v \geq 0| \\ \vee |\epsilon_{\mu} = 0| \end{array} \right) \end{array} \right] \wedge_{i=1}^l \left[\begin{array}{l} |\mathcal{O}_i \text{ propagates } \mathbf{S}_{\mathbf{e}_1, \epsilon}| \\ \wedge \left(\begin{array}{l} |\epsilon_{\lambda_i} < 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_i} v \leq 0| \\ \vee |\epsilon_{\lambda_i} > 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_i} v \geq 0| \\ \vee |\epsilon_{\lambda_i} = 0| \end{array} \right) \end{array} \right] \wedge \left(\begin{array}{l} |\epsilon_{\eta} < 0| \wedge |v \text{ is } \mathbf{I}_{\mathbf{e}_1}| \\ \vee |\epsilon_{\eta} > 0| \wedge |v \text{ is } \mathbf{I}_{-\mathbf{e}_1}| \\ \vee |\epsilon_{\eta} = 0| \end{array} \right). \end{aligned} \quad (14)$$

From Table 4 we obtain the following relations.

- $|\Delta_{\mathbf{e}_1} \Delta_{\epsilon}(hx) \geq 0| = |\epsilon_h \geq 0|$
- $|\mathcal{O}_0 \text{ propagates } \mathbf{S}_{\mathbf{e}_1, \epsilon}| = \text{true}$ (see cell 11).
- $|\Delta_{-\mathbf{e}_1} \Omega_{\mathcal{O}_0} v \leq 0| = \mathbf{S}_{-\mathbf{e}_1, -\mathbf{e}_1} \wedge |\Delta_{-\mathbf{e}_1} v \leq 0| = \text{true}$ (see cell 19).
- $|\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_0} v \geq 0| = \mathbf{S}_{\mathbf{e}_1, -\mathbf{e}_1} \wedge \dots = \text{false}$ (see cell 19).
- $|\mathcal{O}_i \text{ propagates } \mathbf{S}_{\mathbf{e}_1, \epsilon}| = \mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1} \wedge |\epsilon_{c_i} \geq 0|$ (see cell 12).
- $|\Delta_{-\mathbf{e}_1} \Omega_{\mathcal{O}_i} v \geq 0| = \mathbf{S}_{-\mathbf{e}_1, \mathbf{e}_1} = \text{false}$ (see cell 20).
- $|\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_i} v \geq 0| = \mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1} = \text{true}$ (see cell 20).
- $|v \text{ is } \mathbf{I}_{\mathbf{e}_1}| = \text{true}$ (Stidham 1985).
- $|v \text{ is } \mathbf{I}_{-\mathbf{e}_1}| = \text{false}$ (Stidham 1985).

So equation (14) can be reduced, and \mathcal{M} propagates $\mathbf{S}_{\epsilon, \mathbf{e}_1}$ if

$$|\epsilon_h \geq 0| \wedge |\epsilon_{c_i} \geq 0| \wedge |\epsilon_{\lambda_i} \geq 0| \wedge |\epsilon_{\mu} \leq 0| \wedge |\epsilon_{\eta} \leq 0|. \quad (15)$$

Given that the optimal thresholds t_i decrease if

$$|\mathcal{M} \text{ propagates } \mathbf{S}_{\epsilon, \mathbf{e}}| \wedge |\epsilon_{c_i} \leq 0|,$$

the optimal thresholds t_i are decreasing in the arrival rate λ_i , the holding cost h , and increasing in the service rate μ and the discount rate η .

D.2. Proof of Theorem 2

D.2.1. Effect of λ and μ : Piecewise convexity. Let $[\mu_l, \mu_u]$ (resp. $[\lambda_l, \lambda_u]$) be a set such that for all $\mu \in [\mu_l, \mu_u]$ (resp. $\lambda_i \in [\lambda_l, \lambda_u]$) the optimal thresholds S_i^* do not change. For all $\mu \in [\mu_l, \mu_u]$ (resp. $\lambda_i \in [\lambda_l, \lambda_u]$) the MDP formulation can be rewritten.

Let ϵ_{μ} (resp. ϵ_{λ_i}) be positive such that $\mu + \epsilon_{\mu} \in [\mu_l, \mu_u]$ (resp. $\lambda_i + \epsilon_{\lambda_i} \in [\lambda_l, \lambda_u]$).

- For all state space \mathcal{X} and for all direction \mathbf{a} , \mathcal{T} propagates $\mathbf{S}_{\epsilon, \epsilon}$ without conditions.
- $\text{IM}_{\epsilon}(\mathcal{O}_0)$ is positive if v is $\mathbf{S}_{\epsilon, -\mathbf{e}}$ which is true because ϵ_{μ} is positive. (resp. $\text{IM}_{\epsilon}(\mathcal{O}_{i>0})$ is positive if v is $\mathbf{S}_{\epsilon, \mathbf{e}}$ which is true because ϵ_{λ_i} is positive.)

So $v^*(\mathbf{x})$ is convex in $\mu \in [\mu_l, \mu_u]$ resp. $\lambda_i \in [\lambda_l, \lambda_u]$) if the optimal thresholds S_i^* do not change on the set $[\mu_l, \mu_u]$ (resp. $[\lambda_l, \lambda_u]$).

D.2.2. Effect of h and c_i : concavity and piecewise linearity. With $\epsilon_h \geq 0$ and $\epsilon_{c_i} \leq 0$, v is $\mathbf{S}_{\epsilon, \mathbf{e}}$ and operators \mathcal{C} (with $\mathbf{a} = \mathbf{e}$) and \mathcal{T} (with $\mathbf{a} = -\mathbf{e}$) propagate $\mathbf{S}_{\epsilon, -\mathbf{e}}$. So v is concave in ϵ_h and ϵ_c .

We consider a set of parameters $[h_l, h_u]$ (resp. $[c_l, c_u]$) such that the optimal thresholds S_i^* do not change on this set. As previously the MDP formulation can be rewritten on this set with translation operator only.

With $\epsilon_h \geq 0$ (resp. $\epsilon_{c_i} \geq 0$) such that $h + \epsilon_h \in [h_l, h_u]$ (resp. $c_i + \epsilon_{c_i} \in [c_l, c_u]$), then \mathcal{T} propagates $\mathbf{S}_{\epsilon, \epsilon}^{ub}$ and $\mathbf{S}_{\epsilon, \epsilon}$ without conditions $\forall \mathcal{X}$ and $\forall \mathbf{a}$.

Given that $v \mathbf{S}_{\epsilon, \epsilon}^{ub}$ and $\mathbf{S}_{\epsilon, \epsilon}$ imply that v is linear in ϵ , the optimal value function $v^*(\mathbf{x})$ is linear in $h \in [h_l, h_u]$ (resp. $c_i \in [c_l, c_u]$) if the optimal thresholds S_i^* do not change on the set $[h_l, h_u]$ (resp. $[c_l, c_u]$).

Appendix E: Tandem queue, proof of Theorem 3

The optimality equations for the tandem queue problem are

$$\begin{aligned} \mathcal{M}v &= \mathcal{H} + \mu_1 \mathcal{O}_1 v + \mu_2 \mathcal{O}_2 v + \lambda \mathcal{O}_3 v + p_0 v, \\ \mathcal{H}(\mathbf{x}) &= h_1 x_1 + h_2 \max\{x_2, 0\} + b \max\{-x_2, 0\}, \\ \mathcal{O}_1 v(\mathbf{x}) &= \mathcal{C}v(\mathbf{x}) \text{ with } \begin{cases} \mathbf{a} = \mathbf{e}_1, \mathbf{b} = \mathbf{0}, \\ c_a = c_r = 0, \end{cases} \\ \mathcal{O}_2 v(\mathbf{x}) &= \mathcal{C}v(\mathbf{x}) \text{ with } \begin{cases} \mathbf{a} = \mathbf{e}_2 - \mathbf{e}_1, \mathbf{b} = \mathbf{0}, \\ c_a = c_b = c_r = 0, \end{cases} \\ \mathcal{O}_3 v(\mathbf{x}) &= \mathcal{T}v(\mathbf{x}) \text{ with } \begin{cases} \mathbf{a} = -\mathbf{e}_2, \mathbf{b} = \mathbf{0}, \\ c_a = c_b = c_r = 0. \end{cases} \end{aligned}$$

From Veatch and Wein (1992) we know that \mathcal{M} propagates $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_2}$, $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1 - \mathbf{e}_2}$, and $\mathbf{S}_{\mathbf{e}_2, \mathbf{e}_2 - \mathbf{e}_1}$.

E.1. Monotonicity

We look for the condition on v and ϵ to have \mathcal{M} that propagates \mathbf{I}_ϵ . From Proposition 2 we obtain that \mathcal{M} propagates \mathbf{I}_ϵ if the following condition is satisfied, knowing that v is \mathbf{I}_ϵ , $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_2}$, $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1 - \mathbf{e}_2}$, and $\mathbf{S}_{\mathbf{e}_2, \mathbf{e}_2 - \mathbf{e}_1}$.

$$\begin{aligned} &|\Delta_\epsilon(h_1 x_1 + h_2 x_2^+ + b(-x_2)^+) \geq 0|, \\ &\wedge \left[\begin{array}{c} |\mathcal{O}_1 \text{ propagates } \mathbf{I}_\epsilon| \\ \wedge \left(\begin{array}{c} |\epsilon_{\mu_1} < 0| \wedge |\Omega_{\mathcal{O}_1} v \leq 0| \\ \vee |\epsilon_{\mu_1} > 0| \wedge |\Omega_{\mathcal{O}_1} v \geq 0| \\ \vee |\epsilon_{\mu_1} = 0| \end{array} \right) \end{array} \right] \wedge \left[\begin{array}{c} |\mathcal{O}_2 \text{ propagates } \mathbf{I}_\epsilon| \\ \wedge \left(\begin{array}{c} |\epsilon_{\mu_2} < 0| \wedge |\Omega_{\mathcal{O}_2} v \leq 0| \\ \vee |\epsilon_{\mu_2} > 0| \wedge |\Omega_{\mathcal{O}_2} v \geq 0| \\ \vee |\epsilon_{\mu_2} = 0| \end{array} \right) \end{array} \right] \\ &\wedge \left[\begin{array}{c} |\mathcal{O}_3 \text{ propagates } \mathbf{I}_\epsilon| \\ \wedge \left(\begin{array}{c} |\epsilon_\lambda < 0| \wedge |\Omega_{\mathcal{O}_3} v \leq 0| \\ \vee |\epsilon_\lambda > 0| \wedge |\Omega_{\mathcal{O}_3} v \geq 0| \\ \vee |\epsilon_\lambda = 0| \end{array} \right) \end{array} \right] \wedge \left(\begin{array}{c} |\epsilon_\eta < 0| \wedge |v \text{ is P}| \\ \vee |\epsilon_\eta > 0| \wedge |v \text{ is N}| \\ \vee |\epsilon_\eta = 0| \end{array} \right). \end{aligned} \tag{16}$$

From Table 4 we obtain the following relations.

- $|\Delta_\epsilon(h_1x_1 + h_2x_2^+ + b(-x_2)^+) \geq 0| = |\epsilon_{h_1} \geq 0| \wedge |\epsilon_{h_2} \geq 0| \wedge |\epsilon_b \geq 0|$,
- $|\mathcal{O}_1 \text{ propagates } \mathbf{I}_\epsilon| = \text{true}$ (see cell 6).
- $|\Omega_{\mathcal{O}_1} v \leq 0| = \text{true}$ (see cell 16).
- $|\Omega_{\mathcal{O}_1} v \geq 0| = |\Delta_{\mathbf{e}_1} v \geq 0| = \text{false}$ (see cell 14).
- $|\mathcal{O}_2 \text{ propagates } \mathbf{I}_\epsilon| = \text{true}$ (see cell 6).
- $|\Omega_{\mathcal{O}_2} v \leq 0| = \text{true}$ (see cell 16).
- $|\Omega_{\mathcal{O}_2} v \geq 0| = |\Delta_{\mathbf{e}_2 - \mathbf{e}_1} v \geq 0|$ false when $h_1 \leq h_2$ (see cell 14).
- $|\mathcal{O}_3 \text{ propagates } \mathbf{I}_\epsilon| = \text{true}$ (see cell 5).
- $|\Omega_{\mathcal{O}_3} v \leq 0| = |\Delta_{-\mathbf{e}_2} v \leq 0| = \text{false}$ (see cell 15).
- $|\Omega_{\mathcal{O}_3} v \geq 0| = |\Delta_{-\mathbf{e}_2} v \geq 0| = \text{false}$ (see cell 13).
- $|v \text{ is } \mathbf{P}| = \text{true}$ because all costs are positive.
- $|v \text{ is } \mathbf{N}| = \text{false}$ because all costs are positive.

So equation (16) can be reduced, and \mathcal{M} propagates \mathbf{I}_ϵ if

$$|\epsilon_{h_1} \geq 0| \wedge |\epsilon_{h_2} \geq 0| \wedge |\epsilon_b \geq 0| \wedge |\epsilon_{\mu_1} \leq 0| \wedge |\epsilon_{\mu_2} \leq 0| \wedge |\epsilon_\lambda = 0| \wedge |\epsilon_\eta \leq 0|. \quad (17)$$

Conclusion, the optimal value function is increasing in the costs h_i and b , and decreasing in the service rate μ_i and the discount rate η .

E.2. Convexity/concavity

First we look for the condition on v and ϵ to have \mathcal{M} that propagates $\mathbf{S}_{\epsilon, \epsilon}$. However $|\mathcal{O}_1 \text{ propagates } \mathbf{S}_{\epsilon, \epsilon}| = \text{false}$, so \mathcal{M} does not propagate $\mathbf{S}_{\epsilon, \epsilon}$ (see Proposition 3 and cell 10 in Table 4).

Now we look for the condition on v and ϵ to have \mathcal{M} that propagates $\mathbf{S}_{\epsilon, -\epsilon}$. From Proposition 3 we obtain that \mathcal{M} propagates $\mathbf{S}_{\epsilon, -\epsilon}$ if the following condition is satisfied, knowing that v is $\mathbf{S}_{\epsilon, -\epsilon}$, $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_2}$, $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1 - \mathbf{e}_2}$, and $\mathbf{S}_{\mathbf{e}_2, \mathbf{e}_2 - \mathbf{e}_1}$.

$$\begin{aligned} & |\Delta_\epsilon \Delta_\epsilon (h_1x_1 + h_2x_2^+ + b(-x_2)^+) \leq 0| \\ & \wedge \left[\begin{array}{l} |\mathcal{O}_1 \text{ propagates } \mathbf{S}_{\epsilon, -\epsilon}| \\ \wedge \left(\begin{array}{l} |\epsilon_{\mu_1} > 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_1} v \leq 0| \\ \vee |\epsilon_{\mu_1} < 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_1} v \geq 0| \\ \vee |\epsilon_{\mu_1} = 0| \end{array} \right) \end{array} \right] \wedge \left[\begin{array}{l} |\mathcal{O}_2 \text{ propagates } \mathbf{S}_{\epsilon, -\epsilon}| \\ \wedge \left(\begin{array}{l} |\epsilon_{\mu_2} > 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_2} v \leq 0| \\ \vee |\epsilon_{\mu_2} < 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_2} v \geq 0| \\ \vee |\epsilon_{\mu_2} = 0| \end{array} \right) \end{array} \right] \\ & \wedge \left[\begin{array}{l} |\mathcal{O}_3 \text{ propagates } \mathbf{S}_{\epsilon, -\epsilon}| \\ \wedge \left(\begin{array}{l} |\epsilon_\lambda > 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_3} v \leq 0| \\ \vee |\epsilon_\lambda < 0| \wedge |\Delta_\epsilon \Omega_{\mathcal{O}_3} v \geq 0| \\ \vee |\epsilon_\lambda = 0| \end{array} \right) \end{array} \right] \wedge \left(\begin{array}{l} |\epsilon_\eta > 0| \wedge |v \text{ is } \mathbf{I}_\epsilon| \\ \vee |\epsilon_\eta < 0| \wedge |v \text{ is } \mathbf{I}_{-\epsilon}| \\ \vee |\epsilon_\eta = 0| \end{array} \right). \end{aligned} \quad (18)$$

From Table 4 we obtain the following relations.

- $|\Delta_\epsilon \Delta_\epsilon (h_1x_1 + h_2x_2^+ + b(-x_2)^+) \leq 0| = \text{true}$,
- $|\mathcal{O}_1 \text{ propagates } \mathbf{S}_{\epsilon, -\epsilon}| = \mathbf{S}_{\mathbf{e}_1, \epsilon} \vee \mathbf{S}_{\mathbf{e}_1, \epsilon}^{ub}$ (see cell 10),

- $|\Delta_\epsilon \Omega_{\mathcal{O}_1} v \leq 0| = \mathbf{S}_{-\epsilon, \mathbf{e}_1}$ (see cell 18),
- $|\Delta_\epsilon \Omega_{\mathcal{O}_1} v \geq 0| = \mathbf{S}_{\epsilon, \mathbf{e}_1}$ (see cell 18),
- $|\mathcal{O}_2 \text{ propagates } \mathbf{S}_{\epsilon, -\epsilon}| = \mathbf{S}_{\mathbf{e}_2 - \mathbf{e}_1, \epsilon} \vee \mathbf{S}_{\mathbf{e}_2 - \mathbf{e}_1, \epsilon}^{ub}$ (see cell 10),
- $|\Delta_\epsilon \Omega_{\mathcal{O}_2} v \leq 0| = \mathbf{S}_{-\epsilon, \mathbf{e}_2 - \mathbf{e}_1}$ (see cell 18),
- $|\Delta_\epsilon \Omega_{\mathcal{O}_2} v \geq 0| = \mathbf{S}_{\epsilon, \mathbf{e}_2 - \mathbf{e}_1}$ (see cell 18),
- $|\mathcal{O}_3 \text{ propagates } \mathbf{S}_{\epsilon, -\epsilon}| = \mathbf{S}_{-\mathbf{e}_2, \epsilon} \vee \mathbf{S}_{-\mathbf{e}_2, \epsilon}^{ub}$ (see cell 9),
- $|\Delta_\epsilon \Omega_{\mathcal{O}_3} v \leq 0| = \mathbf{S}_{-\epsilon, -\mathbf{e}_2}$ (see cell 17),
- $|\Delta_\epsilon \Omega_{\mathcal{O}_3} v \geq 0| = \mathbf{S}_{\epsilon, -\mathbf{e}_2}$ (see cell 17),
- $|v \text{ is } \mathbf{I}_\epsilon|$ (see equation 17). $|\epsilon_{h_1} \geq 0| \wedge |\epsilon_{h_2} \geq 0| \wedge |\epsilon_b \geq 0| \wedge |\epsilon_{\mu_1} \leq 0| \wedge |\epsilon_{\mu_2} < 0| \wedge |\epsilon_\lambda = 0| \wedge |\epsilon_\eta \leq 0|$.
- $|v \text{ is } \mathbf{I}_{-\epsilon}|$ if (see equation 17) $|\epsilon_{h_1} \leq 0| \wedge |\epsilon_{h_2} \leq 0| \wedge |\epsilon_b \leq 0| \wedge |\epsilon_{\mu_1} \geq 0| \wedge |\epsilon_{\mu_2} \geq 0| \wedge |\epsilon_\lambda = 0| \wedge |\epsilon_\eta \geq 0|$.

In the following section (see equation 15) we will see that \mathcal{M} propagates $\mathbf{S}_{\epsilon, \mathbf{e}_1}$, $\mathbf{S}_{\epsilon, \mathbf{e}_2 - \mathbf{e}_1}$, and $\mathbf{S}_{\epsilon, \mathbf{e}_2}$ if

$$|\epsilon_{h_1} = 0| \wedge |\epsilon_{h_2} \geq 0| \wedge |\epsilon_b \geq 0| \wedge |\epsilon_{\mu_1} = 0| \wedge |\epsilon_{\mu_2} = 0| \wedge |\epsilon_\lambda \leq 0|.$$

So \mathcal{M} propagates $\mathbf{S}_{\epsilon, -\epsilon}$ if

$$|\epsilon_{h_1} = 0| \wedge |\epsilon_{h_2} \geq 0| \wedge |\epsilon_b \geq 0| \wedge |\epsilon_{\mu_1} = 0| \wedge |\epsilon_{\mu_2} = 0| \wedge |\epsilon_\lambda = 0|.$$

Conclusion, the optimal value function is concave in the costs h_2 and b .

E.3. Monotonicity of the optimal policy

We look for the condition on v and ϵ to have \mathcal{M} that propagates $\mathbf{S}_{\epsilon, \mathbf{e}_1}$ and $\mathbf{S}_{\epsilon, \mathbf{e}_2 - \mathbf{e}_1}$. From Proposition 3 we obtain that \mathcal{M} propagates $\mathbf{S}_{\epsilon, \mathbf{d}}$ if the conditions (19) and (20) are satisfied, knowing that v is $\mathbf{S}_{\epsilon, \mathbf{e}_1}$, $\mathbf{S}_{\epsilon, \mathbf{e}_2 - \mathbf{e}_1}$, $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_2}$, $\mathbf{S}_{\mathbf{e}_1, \mathbf{e}_1 - \mathbf{e}_2}$, and $\mathbf{S}_{\mathbf{e}_2, \mathbf{e}_2 - \mathbf{e}_1}$.

$$\begin{aligned} & \left[\begin{array}{l} |\Delta_{\mathbf{e}_1} \Delta_\epsilon (h_1 x_1 + h_2 x_2^+ + b(-x_2)^+) \leq 0| \\ |\mathcal{O}_1 \text{ propagates } \mathbf{S}_{\epsilon, \mathbf{e}_1}| \\ \wedge \left[\begin{array}{l} |\epsilon_{\mu_1} > 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_1} v \leq 0| \\ \vee |\epsilon_{\mu_1} < 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_1} v \geq 0| \\ \vee |\epsilon_{\mu_1} = 0| \end{array} \right] \end{array} \right] \wedge \left[\begin{array}{l} |\mathcal{O}_2 \text{ propagates } \mathbf{S}_{\epsilon, \mathbf{e}_1}| \\ \wedge \left[\begin{array}{l} |\epsilon_{\mu_2} > 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_2} v \leq 0| \\ \vee |\epsilon_{\mu_2} < 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_2} v \geq 0| \\ \vee |\epsilon_{\mu_2} = 0| \end{array} \right] \end{array} \right] \\ & \wedge \left[\begin{array}{l} |\mathcal{O}_3 \text{ propagates } \mathbf{S}_{\epsilon, \mathbf{e}_1}| \\ \wedge \left[\begin{array}{l} |\epsilon_\lambda > 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_3} v \leq 0| \\ \vee |\epsilon_\lambda < 0| \wedge |\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_3} v \geq 0| \\ \vee |\epsilon_\lambda = 0| \end{array} \right] \end{array} \right] \wedge \left(\begin{array}{l} |\epsilon_\eta > 0| \wedge |v \text{ is } \mathbf{I}_{\mathbf{e}_1}| \\ \vee |\epsilon_\eta < 0| \wedge |v \text{ is } \mathbf{I}_{-\mathbf{e}_1}| \\ \vee |\epsilon_\eta = 0| \end{array} \right). \end{aligned} \quad (19)$$

From Table 4 we obtain the following relations.

- $|\Delta_\epsilon \Delta_{\mathbf{e}_1} (h_1 x_1 + h_2 x_2^+ + b(-x_2)^+) \leq 0| = |\epsilon_{h_1} \geq 0| \wedge |\epsilon_{h_2} \geq 0| \wedge |\epsilon_b \geq 0|$,
- $|\mathcal{O}_1 \text{ propagates } \mathbf{S}_{\epsilon, \mathbf{e}_1}| = \text{true}$,
- $|\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_1} v \leq 0| = \text{false}$,
- $|\Delta_{\mathbf{e}_1} \Omega_{\mathcal{O}_1} v \geq 0| = \text{true}$,

- $|\mathcal{O}_2 \text{ propagates } \mathbf{S}_{\epsilon, e_1}| = true,$
- $|\Delta_{e_1} \Omega_{\mathcal{O}_2} v \leq 0| = true,$
- $|\Delta_{e_1} \Omega_{\mathcal{O}_2} v \geq 0| = false,$
- $|\mathcal{O}_3 \text{ propagates } \mathbf{S}_{\epsilon, e_1}| = true,$
- $|\Delta_{e_1} \Omega_{\mathcal{O}_3} v \leq 0| = true,$
- $|\Delta_{e_1} \Omega_{\mathcal{O}_3} v \geq 0| = false,$
- $|v \text{ is } \mathbf{I}_{e_1}| = false,$
- $|v \text{ is } \mathbf{I}_{-e_1}| = false.$

$$\begin{aligned}
 & |\Delta_{e_2-e_1} \Delta_{\epsilon}(h_1 x_1 + h_2 x_2^+ + b(-x_2)^+) \leq 0| \\
 & \wedge \left[\begin{array}{l} |\mathcal{O}_1 \text{ propagates } \mathbf{S}_{\epsilon, e_2-e_1}| \\ \wedge \left(\begin{array}{l} |\epsilon_{\mu_1} > 0| \wedge |\Delta_{e_2-e_1} \Omega_{\mathcal{O}_1} v \leq 0| \\ \vee |\epsilon_{\mu_1} < 0| \wedge |\Delta_{e_2-e_1} \Omega_{\mathcal{O}_1} v \geq 0| \\ \vee |\epsilon_{\mu_1} = 0| \end{array} \right) \end{array} \right] \wedge \left[\begin{array}{l} |\mathcal{O}_2 \text{ propagates } \mathbf{S}_{\epsilon, e_2-e_1}| \\ \wedge \left(\begin{array}{l} |\epsilon_{\mu_2} > 0| \wedge |\Delta_{e_2-e_1} \Omega_{\mathcal{O}_2} v \leq 0| \\ \vee |\epsilon_{\mu_2} < 0| \wedge |\Delta_{e_2-e_1} \Omega_{\mathcal{O}_2} v \geq 0| \\ \vee |\epsilon_{\mu_2} = 0| \end{array} \right) \end{array} \right] \\
 & \wedge \left[\begin{array}{l} |\mathcal{O}_3 \text{ propagates } \mathbf{S}_{\epsilon, e_2-e_1}| \\ \wedge \left(\begin{array}{l} |\epsilon_{\lambda} > 0| \wedge |\Delta_{e_2-e_1} \Omega_{\mathcal{O}_3} v \leq 0| \\ \vee |\epsilon_{\lambda} < 0| \wedge |\Delta_{e_2-e_1} \Omega_{\mathcal{O}_3} v \geq 0| \\ \vee |\epsilon_{\lambda} = 0| \end{array} \right) \end{array} \right] \wedge \left(\begin{array}{l} |\epsilon_{\eta} > 0| \wedge |v \text{ is } \mathbf{I}_{e_2-e_1}| \\ \vee |\epsilon_{\eta} < 0| \wedge |v \text{ is } \mathbf{I}_{e_1-e_2}| \\ \vee |\epsilon_{\eta} = 0| \end{array} \right). \tag{20}
 \end{aligned}$$

From Table 4 we obtain the following relations.

- $|\Delta_{\epsilon} \Delta_{e_2-e_1}(h_1 x_1 + h_2 x_2^+ + b(-x_2)^+) \leq 0| = |\epsilon_{h_1} \leq 0| \wedge |\epsilon_{h_2} \geq 0| \wedge |\epsilon_b \geq 0|,$
- $|\mathcal{O}_1 \text{ propagates } \mathbf{S}_{\epsilon, e_2-e_1}| = true,$
- $|\Delta_{e_2-e_1} \Omega_{\mathcal{O}_1} v \leq 0| = true,$
- $|\Delta_{e_2-e_1} \Omega_{\mathcal{O}_1} v \geq 0| = false,$
- $|\mathcal{O}_2 \text{ propagates } \mathbf{S}_{\epsilon, e_2-e_1}| = true,$
- $|\Delta_{e_2-e_1} \Omega_{\mathcal{O}_2} v \leq 0| = false,$
- $|\Delta_{e_2-e_1} \Omega_{\mathcal{O}_2} v \geq 0| = true,$
- $|\mathcal{O}_3 \text{ propagates } \mathbf{S}_{\epsilon, e_2-e_1}| = true,$
- $|\Delta_{e_2-e_1} \Omega_{\mathcal{O}_3} v \leq 0| = true,$
- $|\Delta_{e_2-e_1} \Omega_{\mathcal{O}_3} v \geq 0| = false,$
- $|v \text{ is } \mathbf{I}_{e_2-e_1}| = false,$
- $|v \text{ is } \mathbf{I}_{-e_2-e_1}| = false.$

So equations (19) and (20) reduce to

$$|\epsilon_{h_1} = 0| \wedge |\epsilon_{h_2} \geq 0| \wedge |\epsilon_b \geq 0| \wedge |\epsilon_{\mu_1} = 0| \wedge |\epsilon_{\mu_2} = 0| \wedge |\epsilon_{\lambda} \leq 0|.$$

Conclusion, the optimal switching curves $s_i(x_1)$ are increasing in the demand rate λ , the backlog costs b , and decreasing in the holding cost h_2 .

Appendix F: Detailed tables

	$T_{A(i)}$	$T_{D(i)}$	T_{PD} ($\sum_k \mathbf{a}_k = -\mathbf{e}_i - \mathbf{e}_j$)	$T_{T(i,j)}$
P	<i>true</i>	<i>true</i>	<i>true</i>	<i>true</i>
N	<i>true</i>	<i>true</i>	<i>true</i>	<i>true</i>
I_ϵ	<i>true</i>	<i>true</i>	<i>true</i>	<i>true</i>
$S_{\epsilon,\epsilon}$	<i>true</i>	<i>true</i>	<i>true</i>	<i>true</i>
$S_{\epsilon,-\epsilon}$	<i>true</i>	<i>true</i>	<i>true</i>	<i>true</i>
$S_{\mathbf{e}_i,\epsilon}$	<i>true</i>	<i>true</i>	<i>true</i>	$S_{\mathbf{e}_j,\epsilon}$
$S_{\mathbf{e}_i+\mathbf{e}_j,\epsilon}$	<i>true</i>	$S_{\mathbf{e}_j,\epsilon}$	$S_{\mathbf{e}_j,\epsilon}$	$S_{\mathbf{e}_j,\epsilon}$
$S_{\mathbf{e}_j,\epsilon}$	<i>true</i>	<i>true</i>	<i>true</i>	<i>true</i>
$S_{\mathbf{e}_j-\mathbf{e}_i,\epsilon}$	<i>true</i>	$S_{\mathbf{e}_j,\epsilon}$	$S_{\mathbf{e}_j,\epsilon} \wedge S_{-\mathbf{e}_j,\epsilon}$ (=false in most cases)	<i>true</i>
$S_{-\mathbf{e}_i,\epsilon}$	<i>true</i>	<i>true</i>	<i>true</i>	$S_{-\mathbf{e}_j,\epsilon}$
$S_{-\mathbf{e}_i-\mathbf{e}_j,\epsilon}$	<i>true</i>	$S_{-\mathbf{e}_j,\epsilon}$	$S_{-\mathbf{e}_j,\epsilon}$	$S_{-\mathbf{e}_j,\epsilon}$
$S_{-\mathbf{e}_j,\epsilon}$	<i>true</i>	<i>true</i>	<i>true</i>	<i>true</i>
$S_{\mathbf{e}_i-\mathbf{e}_j,\epsilon}$	<i>true</i>	$S_{-\mathbf{e}_j,\epsilon}$	$S_{\mathbf{e}_j,\epsilon} \wedge S_{-\mathbf{e}_j,\epsilon}$	<i>true</i>
$\Omega_{OV} \geq 0$	$I_{\mathbf{e}_i}$	$D_{\mathbf{e}_i}$	$D_{\mathbf{e}_i}$	$I_{\mathbf{e}_j-\mathbf{e}_i}$
$\Omega_{OV} \leq 0$	$D_{\mathbf{e}_i}$	$I_{\mathbf{e}_i}$	$I_{\mathbf{e}_i}$	$D_{\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_\epsilon \Omega_{OV} \geq 0$	$S_{\epsilon,\mathbf{e}_i}$	$S_{\epsilon,-\mathbf{e}_i}$	$S_{\epsilon,-\mathbf{e}_i}$	$S_{\epsilon,\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_{\mathbf{e}_i} \Omega_{OV} \geq 0$	$S_{\mathbf{e}_i,\mathbf{e}_i}$	$S_{\mathbf{e}_i,-\mathbf{e}_i} \wedge D_{\mathbf{e}_i}$	$S_{\mathbf{e}_i,-\mathbf{e}_i} \wedge D_{\mathbf{e}_i} \wedge S_{\mathbf{e}_j,-\mathbf{e}_i}$	$S_{\mathbf{e}_i,\mathbf{e}_j-\mathbf{e}_i} \wedge I_{\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_{\mathbf{e}_i+\mathbf{e}_j} \Omega_{OV} \geq 0$	$S_{\mathbf{e}_i+\mathbf{e}_j,\mathbf{e}_i}$	$S_{\mathbf{e}_i+\mathbf{e}_j,-\mathbf{e}_i} \wedge D_{\mathbf{e}_i}$	$S_{\mathbf{e}_i+\mathbf{e}_j,-\mathbf{e}_i} \wedge D_{\mathbf{e}_i}$	$S_{\mathbf{e}_i+\mathbf{e}_j,\mathbf{e}_j-\mathbf{e}_i} \wedge I_{\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_{\mathbf{e}_j} \Omega_{OV} \geq 0$	$S_{\mathbf{e}_j,\mathbf{e}_i}$	$S_{\mathbf{e}_j,-\mathbf{e}_i}$	$S_{\mathbf{e}_i,-\mathbf{e}_i} \wedge D_{\mathbf{e}_i} \wedge S_{\mathbf{e}_j,-\mathbf{e}_i}$	$S_{\mathbf{e}_j,\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_{\mathbf{e}_j-\mathbf{e}_i} \Omega_{OV} \geq 0$	$S_{\mathbf{e}_j-\mathbf{e}_i,\mathbf{e}_i}$	$S_{\mathbf{e}_j-\mathbf{e}_i,-\mathbf{e}_i} \wedge I_{\mathbf{e}_i}$	<i>false</i>	$S_{\mathbf{e}_j-\mathbf{e}_i,\mathbf{e}_j-\mathbf{e}_i} \wedge D_{\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_{-\mathbf{e}_i} \Omega_{OV} \geq 0$	$S_{-\mathbf{e}_i,\mathbf{e}_i}$	$S_{\mathbf{e}_i,\mathbf{e}_i} \wedge I_{\mathbf{e}_i}$	$S_{\mathbf{e}_i,\mathbf{e}_i} \wedge S_{-\mathbf{e}_j,-\mathbf{e}_i} \wedge I_{\mathbf{e}_i}$	$S_{-\mathbf{e}_i,\mathbf{e}_j-\mathbf{e}_i} \wedge D_{\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_{-\mathbf{e}_i-\mathbf{e}_j} \Omega_{OV} \geq 0$	$S_{-\mathbf{e}_i-\mathbf{e}_j,\mathbf{e}_i}$	$S_{\mathbf{e}_i+\mathbf{e}_j,\mathbf{e}_i} \wedge I_{\mathbf{e}_i}$	$S_{\mathbf{e}_i+\mathbf{e}_j,\mathbf{e}_i} \wedge I_{\mathbf{e}_i}$	$S_{-\mathbf{e}_i-\mathbf{e}_j,\mathbf{e}_j-\mathbf{e}_i} \wedge D_{\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_{-\mathbf{e}_j} \Omega_{OV} \geq 0$	$S_{-\mathbf{e}_j,\mathbf{e}_i}$	$S_{-\mathbf{e}_j,-\mathbf{e}_i}$	$S_{\mathbf{e}_i,\mathbf{e}_i} \wedge S_{-\mathbf{e}_j,-\mathbf{e}_i} \wedge I_{\mathbf{e}_i}$	$S_{-\mathbf{e}_j,\mathbf{e}_j-\mathbf{e}_i}$
$\Delta_{\mathbf{e}_i-\mathbf{e}_j} \Omega_{OV} \geq 0$	$S_{\mathbf{e}_i-\mathbf{e}_j,\mathbf{e}_i}$	$S_{\mathbf{e}_i-\mathbf{e}_j,-\mathbf{e}_i} \wedge D_{\mathbf{e}_i}$	<i>false</i>	$S_{\mathbf{e}_i-\mathbf{e}_j,\mathbf{e}_j-\mathbf{e}_i} \wedge I_{\mathbf{e}_j-\mathbf{e}_i}$

Table 6 Detailed results for Arrival, Departure, Parallel Departure, and Tandem server operators

	$T_{CA(i)}$ and $T_{BA(i)}$	$T_{CD(i)}$
P	$ c \geq 0 $	$ c \geq 0 $
N	$ c \leq 0 $	$ c \leq 0 $
I_ϵ	$ \epsilon_c \geq 0 $	$ \epsilon_c \geq 0 $
$S_{\epsilon, \epsilon}$	$S_{\epsilon_i, \epsilon} \wedge S_{\epsilon_i, \epsilon}^{ub} \wedge \epsilon_c = 0 $	$S_{\epsilon_i, \epsilon}^{ub} \wedge S_{\epsilon_i, \epsilon} \wedge \epsilon_c = 0 $
$S_{\epsilon, -\epsilon}$	$S_{\epsilon_i, \epsilon} \wedge \epsilon_c \geq 0 \vee S_{\epsilon_i, \epsilon}^{ub} \wedge \epsilon_c \leq 0 $	$S_{\epsilon_i, \epsilon}^{ub} \wedge \epsilon_c \geq 0 \vee S_{\epsilon_i, \epsilon} \wedge \epsilon_c \leq 0 $
$S_{\epsilon_i, \epsilon}$	$S_{\epsilon_i, \epsilon_i} \wedge \epsilon_c \leq 0 \vee S_{\epsilon_i, -\epsilon_i} \wedge \epsilon_c \geq 0 \vee \epsilon_c = 0 $	$S_{\epsilon_i, \epsilon_i} \wedge \epsilon_c \geq 0 \vee \epsilon_c = 0 $
$S_{\epsilon_i + \epsilon_j, \epsilon}$	$S_{\epsilon_i + \epsilon_j, \epsilon_i} \wedge S_{\epsilon_j, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\epsilon_i + \epsilon_j, \epsilon_i}^{ub} \wedge S_{2\epsilon_i + \epsilon_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{2\epsilon_i + \epsilon_j, \epsilon} \wedge S_{\epsilon_j, \epsilon} \wedge (S_{\epsilon_i, \epsilon}^{ub} \vee S_{\epsilon_i, \epsilon}) \wedge \epsilon_c = 0 $	$\left(\begin{array}{l} S_{\epsilon_i + \epsilon_j, -\epsilon_i}^{ub} \\ \vee S_{2\epsilon_i + \epsilon_j, \epsilon} \wedge (S_{\epsilon_i, \epsilon} \vee S_{\epsilon_i, \epsilon}^{ub}) \wedge \epsilon_c = 0 \end{array} \right)$ $\wedge S_{\epsilon, \epsilon_j} \wedge \epsilon_c \geq 0 $
$S_{\epsilon_j, \epsilon}$	$S_{\epsilon_j, \epsilon_i} \wedge S_{\epsilon_j - \epsilon_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\epsilon_j, \epsilon_i}^{ub} \wedge S_{\epsilon_j + \epsilon_i, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\epsilon_j + \epsilon_i, \epsilon} \wedge S_{\epsilon_j - \epsilon_i, \epsilon} \wedge (S_{\epsilon_i, \epsilon}^{ub} \vee S_{\epsilon_i, \epsilon}) \wedge \epsilon_c = 0 $	$S_{\epsilon_j, -\epsilon_i} \wedge S_{\epsilon_j + \epsilon_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\epsilon_j, -\epsilon_i}^{ub} \wedge S_{\epsilon_j - \epsilon_i, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\epsilon_j - \epsilon_i, \epsilon} \wedge S_{\epsilon_j + \epsilon_i, \epsilon} \wedge (S_{\epsilon_i, \epsilon} \vee S_{\epsilon_i, \epsilon}^{ub}) \wedge \epsilon_c = 0 $
$S_{\epsilon_j - \epsilon_i, \epsilon}$	$S_{\epsilon_j - \epsilon_i, \epsilon_i} \wedge S_{\epsilon_j - 2\epsilon_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\epsilon_j - \epsilon_i, \epsilon_i}^{ub} \wedge S_{\epsilon_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\epsilon_j, \epsilon} \wedge S_{\epsilon_j - 2\epsilon_i, \epsilon} \wedge (S_{\epsilon_i, \epsilon}^{ub} \vee S_{\epsilon_i, \epsilon}) \wedge \epsilon_c = 0 $	$\left(\begin{array}{l} S_{\epsilon_j - \epsilon_i, -\epsilon_i}^{ub} \wedge S_{\epsilon_j - 2\epsilon_i, \epsilon} \\ \vee S_{\epsilon_j - 2\epsilon_i, \epsilon} \wedge (S_{\epsilon_i, \epsilon} \vee S_{\epsilon_i, \epsilon}^{ub}) \wedge \epsilon_c = 0 \end{array} \right)$ $\wedge S_{\epsilon_j, \epsilon} \wedge 0 \geq \epsilon_c $
$S_{-\epsilon_i, \epsilon}$	$S_{\epsilon_i, -\epsilon_i} \wedge \epsilon_c \leq 0 \vee S_{\epsilon_i, \epsilon_i} \wedge \epsilon_c \geq 0 \vee \epsilon_c = 0 $	$S_{\epsilon_i, \epsilon_i} \wedge \epsilon_c \leq 0 \vee \epsilon_c = 0 $
$S_{-\epsilon_i - \epsilon_j, \epsilon}$	$S_{-\epsilon_i - \epsilon_j, \epsilon_i} \wedge S_{-2\epsilon_i - \epsilon_j, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{-\epsilon_i - \epsilon_j, \epsilon_i}^{ub} \wedge S_{-\epsilon_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{-\epsilon_j, \epsilon} \wedge S_{-2\epsilon_i - \epsilon_j, \epsilon} \wedge (S_{\epsilon_i, \epsilon}^{ub} \vee S_{\epsilon_i, \epsilon}) \wedge \epsilon_c = 0 $	$\left(\begin{array}{l} S_{\epsilon_i + \epsilon_j, \epsilon_i} \\ \vee S_{-2\epsilon_i - \epsilon_j, \epsilon} \wedge (S_{\epsilon_i, \epsilon}^{ub} \vee S_{\epsilon_i, \epsilon}) \wedge \epsilon_c = 0 \end{array} \right)$ $\wedge S_{-\epsilon_j, \epsilon} \wedge \epsilon_c \leq 0 $
$S_{-\epsilon_j, \epsilon}$	$S_{-\epsilon_j, \epsilon_i} \wedge S_{-\epsilon_j - \epsilon_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{-\epsilon_j, \epsilon_i}^{ub} \wedge S_{-\epsilon_j + \epsilon_i, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{-\epsilon_j + \epsilon_i, \epsilon} \wedge S_{-\epsilon_j - \epsilon_i, \epsilon} \wedge (S_{\epsilon_i, \epsilon}^{ub} \vee S_{\epsilon_i, \epsilon}) \wedge \epsilon_c = 0 $	$S_{\epsilon_j, \epsilon_i} \wedge S_{-\epsilon_j + \epsilon_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\epsilon_j, \epsilon_i}^{ub} \wedge S_{-\epsilon_j - \epsilon_i, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{-\epsilon_j - \epsilon_i, \epsilon} \wedge S_{-\epsilon_j + \epsilon_i, \epsilon} \wedge (S_{\epsilon_i, \epsilon} \vee S_{\epsilon_i, \epsilon}^{ub}) \wedge \epsilon_c = 0 $
$S_{\epsilon_i - \epsilon_j, \epsilon}$	$S_{\epsilon_i - \epsilon_j, \epsilon_i} \wedge S_{-\epsilon_j, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\epsilon_i - \epsilon_j, \epsilon_i}^{ub} \wedge S_{2\epsilon_i - \epsilon_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{2\epsilon_i - \epsilon_j, \epsilon} \wedge S_{-\epsilon_j, \epsilon} \wedge (S_{\epsilon_i, \epsilon}^{ub} \vee S_{\epsilon_i, \epsilon}) \wedge \epsilon_c = 0 $	$\left(\begin{array}{l} S_{\epsilon_i - \epsilon_j, -\epsilon_i}^{ub} \wedge \epsilon_c \geq 0 \\ \vee S_{2\epsilon_i - \epsilon_j, \epsilon} \wedge (S_{\epsilon_i, \epsilon}^{ub} \vee S_{\epsilon_i, \epsilon}) \wedge \epsilon_c = 0 \end{array} \right)$ $\wedge S_{\epsilon, -\epsilon_j} \wedge \epsilon_c \geq 0 $
$\Omega_{\mathcal{O}V} \geq 0$	$ \Delta_{-\epsilon_i} v \geq -c $	$ \Delta_{-\epsilon_i} v \geq -c $
$\Omega_{\mathcal{O}V} \leq 0$	<i>true</i>	<i>true</i>
$\Delta_\epsilon \Omega_{\mathcal{O}V} \geq 0$	$S_{\epsilon, \epsilon_i} \wedge \epsilon_c \geq 0 $	$S_{\epsilon, -\epsilon_i} \wedge \epsilon_c \geq 0 $
$\Delta_{\epsilon_i} \Omega_{\mathcal{O}V} \geq 0$	$S_{\epsilon_i, \epsilon_i}$	$S_{\epsilon_i, -\epsilon_i} \wedge \Delta_{-\epsilon_i} v \geq -c $
$\Delta_{\epsilon_i + \epsilon_j} \Omega_{\mathcal{O}V} \geq 0$	$S_{\epsilon_i + \epsilon_j, \epsilon_i}$	$S_{\epsilon_i + \epsilon_j, -\epsilon_i} \wedge \Delta_{-\epsilon_i} v \geq -c $
$\Delta_{\epsilon_j} \Omega_{\mathcal{O}V} \geq 0$	$S_{\epsilon_j, \epsilon_i}$	$S_{\epsilon_j, -\epsilon_i}$
$\Delta_{\epsilon_j - \epsilon_i} \Omega_{\mathcal{O}V} \geq 0$	$S_{\epsilon_j - \epsilon_i, \epsilon_i}$	$S_{\epsilon_j - \epsilon_i, -\epsilon_i} \wedge \Delta_{-\epsilon_i} v \leq -c $
$\Delta_{-\epsilon_i} \Omega_{\mathcal{O}V} \geq 0$	$S_{-\epsilon_i, \epsilon_i}$	$S_{\epsilon_i, \epsilon_i}$
$\Delta_{-\epsilon_i - \epsilon_j} \Omega_{\mathcal{O}V} \geq 0$	$S_{-\epsilon_i - \epsilon_j, \epsilon_i}$	$S_{-\epsilon_i - \epsilon_j, -\epsilon_i}$
$\Delta_{-\epsilon_j} \Omega_{\mathcal{O}V} \geq 0$	$S_{-\epsilon_j, \epsilon_i}$	$S_{-\epsilon_j, -\epsilon_i}$
$\Delta_{\epsilon_i - \epsilon_j} \Omega_{\mathcal{O}V} \geq 0$	$S_{\epsilon_i - \epsilon_j, \epsilon_i}$	$S_{\epsilon_i - \epsilon_j, -\epsilon_i} \wedge \Delta_{-\epsilon_i} v \geq -c $

Table 7 Detailed results for Controlled Arrival, Batch Arrival, and Controlled Departure operators

	$T_{CT(i,j)}$	$T_{CAF}(\mathbf{a} = \mathbf{e}_i + \mathbf{e}_j)$
P	$ c \geq 0 $	$ c \geq 0 $
N	$ c \leq 0 $	$ c \leq 0 $
I_ϵ	$ \epsilon_c \geq 0 $	$ \epsilon_c \geq 0 $
$S_{\epsilon, \epsilon}$	$S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon} \wedge S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}^{ub} \wedge \epsilon_c = 0 $	$S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon} \wedge S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \wedge \epsilon_c = 0 $
$S_{\epsilon, -\epsilon}$	$S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon} \wedge \epsilon_c \geq 0 \vee S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}^{ub} \wedge \epsilon_c \leq 0 $	$S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon} \wedge \epsilon_c \geq 0 \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \wedge \epsilon_c \leq 0 $
$S_{\mathbf{e}_i, \epsilon}$	$S_{\mathbf{e}_i, \mathbf{e}_j - \mathbf{e}_i}^{ub} \wedge S_{\mathbf{e}_j, \epsilon} \wedge S_{\epsilon, \mathbf{e}_j} \wedge \epsilon_c \geq 0 $	$S_{\mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j} \wedge S_{\mathbf{e}_j, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j}^{ub} \wedge S_{2\mathbf{e}_i + \mathbf{e}_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{2\mathbf{e}_i + \mathbf{e}_j, \epsilon} \wedge S_{\mathbf{e}_j, \epsilon} \wedge (S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}) \wedge \epsilon_c = 0 $
$S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}$	$\left(\begin{array}{l} S_{\mathbf{e}_i + \mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i}^{ub} \\ \vee S_{\mathbf{e}_i, \epsilon} \wedge (S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}^{ub} \vee S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}) \wedge \epsilon_c = 0 \\ \wedge S_{\epsilon, \mathbf{e}_j} \wedge \epsilon_c \geq 0 \end{array} \right)$	$S_{\mathbf{e}_i + \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j} \wedge \epsilon_c \leq 0 $ $\vee S_{\mathbf{e}_i + \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}^{ub} \wedge S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon} \wedge (S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}) \wedge \epsilon_c = 0 $
$S_{\mathbf{e}_j, \epsilon}$	$S_{\mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i} \wedge S_{\mathbf{e}_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i}^{ub} \wedge S_{2\mathbf{e}_j - \mathbf{e}_i, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{2\mathbf{e}_j - \mathbf{e}_i, \epsilon} \wedge S_{\mathbf{e}_i, \epsilon} \wedge (S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}^{ub} \vee S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}) \wedge \epsilon_c = 0 $	$S_{\mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j} \wedge S_{-\mathbf{e}_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}^{ub} \wedge S_{\mathbf{e}_i + 2\mathbf{e}_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\mathbf{e}_i + 2\mathbf{e}_j, \epsilon} \wedge S_{-\mathbf{e}_i, \epsilon} \wedge (S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}) \wedge \epsilon_c = 0 $
$S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}$	$S_{\mathbf{e}_j - \mathbf{e}_i, \mathbf{e}_j - \mathbf{e}_i} \wedge \epsilon_c \leq 0 \vee \epsilon_c = 0 $	$S_{\mathbf{e}_j - \mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j} \wedge S_{-\mathbf{e}_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\mathbf{e}_j - \mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j}^{ub} \wedge S_{\mathbf{e}_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\mathbf{e}_j, \epsilon} \wedge S_{-\mathbf{e}_i, \epsilon} \wedge (S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}) \wedge \epsilon_c = 0 $
$S_{-\mathbf{e}_i, \epsilon}$	$\left(\begin{array}{l} S_{-\mathbf{e}_i, \mathbf{e}_j - \mathbf{e}_i} \wedge S_{-\mathbf{e}_j, \epsilon} \\ \vee S_{-2\mathbf{e}_i + \mathbf{e}_j, \epsilon} \wedge (S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}^{ub} \vee S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}) \wedge \epsilon_c = 0 \\ \wedge S_{-\mathbf{e}_j, \epsilon} \wedge \epsilon_c \leq 0 \end{array} \right)$	$S_{-\mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j} \wedge S_{-2\mathbf{e}_i - \mathbf{e}_j, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{-\mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j}^{ub} \wedge S_{\mathbf{e}_j, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\mathbf{e}_j, \epsilon} \wedge S_{-2\mathbf{e}_i - \mathbf{e}_j, \epsilon} \wedge (S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}) \wedge \epsilon_c = 0 $
$S_{-\mathbf{e}_i - \mathbf{e}_j, \epsilon}$	$\left(\begin{array}{l} S_{-\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i} \wedge S_{-\mathbf{e}_j, \epsilon} \\ \vee S_{-\mathbf{e}_i, \epsilon} \wedge (S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}^{ub} \vee S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}) \wedge \epsilon_c = 0 \\ \wedge S_{-\mathbf{e}_j, \epsilon} \wedge \epsilon_c \leq 0 \end{array} \right)$	$S_{-\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j} \wedge S_{-\mathbf{e}_i - \mathbf{e}_j, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\mathbf{e}_i + \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j} \wedge \epsilon_c \geq 0 $ $\vee S_{-\mathbf{e}_i - \mathbf{e}_j, \epsilon} \wedge (S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}) \wedge \epsilon_c = 0 $
$S_{-\mathbf{e}_j, \epsilon}$	$S_{-\mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i} \wedge S_{-2\mathbf{e}_j + \mathbf{e}_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{-\mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i}^{ub} \wedge S_{-\mathbf{e}_i, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{-\mathbf{e}_i, \epsilon} \wedge S_{-2\mathbf{e}_j + \mathbf{e}_i, \epsilon} \wedge (S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}^{ub} \vee S_{\mathbf{e}_j - \mathbf{e}_i, \epsilon}) \wedge \epsilon_c = 0 $	$S_{-\mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j} \wedge S_{-2\mathbf{e}_j - \mathbf{e}_i, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{-\mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}^{ub} \wedge S_{\mathbf{e}_i, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\mathbf{e}_i, \epsilon} \wedge S_{-2\mathbf{e}_j - \mathbf{e}_i, \epsilon} \wedge (S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}) \wedge \epsilon_c = 0 $
$S_{\mathbf{e}_i - \mathbf{e}_j, \epsilon}$	$S_{\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i} \wedge \epsilon_c \geq 0 \vee \epsilon_c = 0 $	$S_{\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j} \wedge S_{-\mathbf{e}_j, \epsilon} \wedge \epsilon_c \leq 0 $ $\vee S_{\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}^{ub} \wedge S_{\mathbf{e}_i, \epsilon} \wedge \epsilon_c \geq 0 $ $\vee S_{\mathbf{e}_i, \epsilon} \wedge S_{-\mathbf{e}_j, \epsilon} \wedge (S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}^{ub} \vee S_{\mathbf{e}_i + \mathbf{e}_j, \epsilon}) \wedge \epsilon_c = 0 $
$\Omega_{\mathcal{O}v} \geq 0$	$ \Delta_{\mathbf{e}_j - \mathbf{e}_i} v \geq -c $	$ \Delta_{\mathbf{e}_i + \mathbf{e}_j} v \geq -c $
$\Omega_{\mathcal{O}v} \leq 0$	<i>true</i>	<i>true</i>
$\Delta_\epsilon \Omega_{\mathcal{O}v} \geq 0$	$S_{\epsilon, \mathbf{e}_j - \mathbf{e}_i} \wedge \epsilon_c \geq 0 $	$S_{\epsilon, \mathbf{e}_i + \mathbf{e}_j} \wedge \epsilon_c \geq 0 $
$\Delta_{\mathbf{e}_i} \Omega_{\mathcal{O}v} \geq 0$	$S_{\mathbf{e}_i, \mathbf{e}_j - \mathbf{e}_i} \wedge \Delta_{\mathbf{e}_j - \mathbf{e}_i} v \geq -c $	$S_{\mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j}$
$\Delta_{\mathbf{e}_i + \mathbf{e}_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{\mathbf{e}_i + \mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i} \wedge \Delta_{\mathbf{e}_j - \mathbf{e}_i} v \geq -c $	$S_{\mathbf{e}_i + \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}$
$\Delta_{\mathbf{e}_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{\mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i}$	$S_{\mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}$
$\Delta_{\mathbf{e}_j - \mathbf{e}_i} \Omega_{\mathcal{O}v} \geq 0$	$S_{\mathbf{e}_j - \mathbf{e}_i, \mathbf{e}_j - \mathbf{e}_i}$	$S_{\mathbf{e}_j - \mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j}$
$\Delta_{-\mathbf{e}_i} \Omega_{\mathcal{O}v} \geq 0$	$S_{-\mathbf{e}_i, \mathbf{e}_j - \mathbf{e}_i}$	$S_{-\mathbf{e}_i, \mathbf{e}_i + \mathbf{e}_j}$
$\Delta_{-\mathbf{e}_i - \mathbf{e}_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{-\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i}$	$S_{-\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}$
$\Delta_{-\mathbf{e}_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{-\mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i}$	$S_{-\mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}$
$\Delta_{\mathbf{e}_i - \mathbf{e}_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_j - \mathbf{e}_i} \wedge \Delta_{\mathbf{e}_j - \mathbf{e}_i} v \geq -c $	$S_{\mathbf{e}_i - \mathbf{e}_j, \mathbf{e}_i + \mathbf{e}_j}$

Table 8 Detailed results for Controlled Tandem and Controlled Arrival as Fork operators

	$T_{R(i,j)}$
P	$ c^j \geq 0 \wedge c^i \geq 0 $
N	$ c^j \leq 0 \wedge c^i \leq 0 $
I_ϵ	$ \epsilon_c^j \geq 0 \wedge \epsilon_c^i \geq 0 $
$S_{\epsilon, \epsilon}$	$S_{e_j - e_i, \epsilon} \wedge S_{e_j - e_i, \epsilon}^{ub} \wedge \epsilon_{c^j} = \epsilon_{c^i} $
$S_{\epsilon, -\epsilon}$	$S_{e_j - e_i, \epsilon} \wedge \epsilon_{c^j} \geq \epsilon_{c^i} \vee S_{e_j - e_i, \epsilon}^{ub} \wedge \epsilon_{c^j} \leq \epsilon_{c^i} $
$S_{e_i, \epsilon}$	$S_{e_i, e_j - e_i} \wedge S_{2e_i - e_j, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \leq 0 $ $\vee S_{e_i, e_j - e_i}^{ub} \wedge S_{e_j, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \geq 0 $ $\vee S_{e_j, \epsilon} \wedge S_{2e_i - e_j, \epsilon} \wedge (S_{e_j - e_i, \epsilon}^{ub} \vee S_{e_j - e_i, \epsilon}) \wedge \epsilon_{c^j} - \epsilon_{c^i} = 0 $
$S_{e_i + e_j, \epsilon}$	$S_{e_i + e_j, e_j - e_i} \wedge S_{e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \leq 0 $ $\vee S_{e_i + e_j, e_j - e_i}^{ub} \wedge S_{e_j, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \geq 0 $ $\vee S_{e_j, \epsilon} \wedge S_{e_i, \epsilon} \wedge (S_{e_j - e_i, \epsilon}^{ub} \vee S_{e_j - e_i, \epsilon}) \wedge \epsilon_{c^j} - \epsilon_{c^i} = 0 $
$S_{e_j, \epsilon}$	$S_{e_j, e_j - e_i} \wedge S_{e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \leq 0 $ $\vee S_{e_j, e_j - e_i}^{ub} \wedge S_{2e_j - e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \geq 0 $ $\vee S_{2e_j - e_i, \epsilon} \wedge S_{e_i, \epsilon} \wedge (S_{e_j - e_i, \epsilon}^{ub} \vee S_{e_j - e_i, \epsilon}) \wedge \epsilon_{c^j} - \epsilon_{c^i} = 0 $
$S_{e_j - e_i, \epsilon}$	$S_{e_j - e_i, e_j - e_i} \wedge \epsilon_{c^j} - \epsilon_{c^i} \leq 0 $ $\vee S_{e_j - e_i, e_j - e_i}^{ub} \wedge S_{e_j - e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \geq 0 $ $\vee S_{e_j - e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} = 0 $
$S_{-e_i, \epsilon}$	$S_{-e_i, e_j - e_i} \wedge S_{-e_j, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \leq 0 $ $\vee S_{-e_i, e_j - e_i}^{ub} \wedge S_{e_j - 2e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \geq 0 $ $\vee S_{e_j - 2e_i, \epsilon} \wedge S_{-e_j, \epsilon} \wedge (S_{e_j - e_i, \epsilon}^{ub} \vee S_{e_j - e_i, \epsilon}) \wedge \epsilon_{c^j} - \epsilon_{c^i} = 0 $
$S_{-e_i - e_j, \epsilon}$	$S_{-e_i - e_j, e_j - e_i} \wedge S_{-e_j, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \leq 0 $ $\vee S_{-e_i - e_j, e_j - e_i}^{ub} \wedge S_{-e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \geq 0 $ $\vee S_{-e_i, \epsilon} \wedge S_{-e_j, \epsilon} \wedge (S_{e_j - e_i, \epsilon}^{ub} \vee S_{e_j - e_i, \epsilon}) \wedge \epsilon_{c^j} - \epsilon_{c^i} = 0 $
$S_{-e_j, \epsilon}$	$S_{-e_j, e_j - e_i} \wedge S_{-2e_j + e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \leq 0 $ $\vee S_{-e_j, e_j - e_i}^{ub} \wedge S_{-e_i, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \geq 0 $ $\vee S_{-e_i, \epsilon} \wedge S_{-2e_j + e_i, \epsilon} \wedge (S_{e_j - e_i, \epsilon}^{ub} \vee S_{e_j - e_i, \epsilon}) \wedge \epsilon_{c^j} - \epsilon_{c^i} = 0 $
$S_{e_i - e_j, \epsilon}$	$S_{e_i - e_j, e_j - e_i} \wedge S_{e_i - e_j, \epsilon} \wedge \epsilon_{c^j} - \epsilon_{c^i} \leq 0 $ $\vee S_{e_i - e_j, e_j - e_i}^{ub} \wedge \epsilon_{c^j} - \epsilon_{c^i} \geq 0 $ $\vee \epsilon_{c^j} - \epsilon_{c^i} = 0 $
$\Omega_{\mathcal{O}v} \geq 0$	$ \Delta_{e_i} v \geq -c^i \wedge \Delta_{e_j} v \geq -c^j $
$\Omega_{\mathcal{O}v} \leq 0$	$ \Delta_{e_i} v \leq -c^i \vee \Delta_{e_j} v \leq -c^j $
$\Delta_\epsilon \Omega_{\mathcal{O}v} \geq 0$	$S_{\epsilon, e_i} \wedge S_{\epsilon, e_j - e_i} \wedge \epsilon_c^j \geq 0 \wedge \epsilon_c^i \geq 0 $
$\Delta_{e_i} \Omega_{\mathcal{O}v} \geq 0$	$S_{e_i, e_i} \wedge S_{e_i, e_j - e_i}$
$\Delta_{e_i + e_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{e_i + e_j, e_i} \wedge S_{e_i + e_j, e_j - e_i}$
$\Delta_{e_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{e_j, e_i} \wedge S_{e_j, e_j - e_i}$
$\Delta_{e_j - e_i} \Omega_{\mathcal{O}v} \geq 0$	$S_{e_j - e_i, e_i} \wedge S_{e_j - e_i, e_j - e_i}$
$\Delta_{-e_i} \Omega_{\mathcal{O}v} \geq 0$	$S_{-e_i, e_i} \wedge S_{-e_i, e_j - e_i}$
$\Delta_{-e_i - e_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{-e_i - e_j, e_i} \wedge S_{-e_i - e_j, e_j - e_i}$
$\Delta_{-e_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{-e_j, e_i} \wedge S_{-e_j, e_j - e_i}$
$\Delta_{e_i - e_j} \Omega_{\mathcal{O}v} \geq 0$	$S_{e_i - e_j, e_i} \wedge S_{e_i - e_j, e_j - e_i}$

Table 9 Detailed results for Routing operator