

# Coordinating a closed-loop green supply chain for remanufactured product under competition

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## Appendices

According to our assumptions, the profit functions of the remanufacturer, retailers and collectors are given as follows:

$$\Pi_{RM}(w_1, w_2, m_1, m_2, \theta) = (w_1 - c)D_1 + (w_2 - c)D_2 - (m_1 + c_I)R_1 - (m_2 + c_I)R_2 - \lambda\theta^2; \quad (1)$$

$$\Pi_{Ri}(p_i) = (p_i - w_i)D_i; \quad (2)$$

$$\Pi_{Ci}(a_i) = (m_i - a_i)R_i. \quad (3)$$

## Appendix A

### Proof of Proposition 1

The centralized model is

$$\begin{aligned} \max_{(p_1, p_2, a_1, a_2, \theta)} \quad & \Pi^C(p_1, p_2, a_1, a_2, \theta) = (p_1 - c)D_1 + (p_2 - c)D_2 - (a_1 + c_I)R_1 - (a_2 + c_I)R_2 - \lambda\theta^2 \\ \text{subject to} \quad & D^C = \tau R^C \end{aligned}$$

So, we consider the Lagrangian function as

$$\Pi_L^C = \Pi^C + L(\tau R^C - D^C), \quad (4)$$

where  $L(\geq 0)$  is the Lagrangian multiplier.

The corresponding Hessian matrix is given by

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$$H^C = \begin{pmatrix} \frac{\partial^2 \Pi_L^C}{\partial p_1^2} & \frac{\partial^2 \Pi_L^C}{\partial p_1 \partial p_2} & \frac{\partial^2 \Pi_L^C}{\partial p_1 \partial a_1} & \frac{\partial^2 \Pi_L^C}{\partial p_1 \partial a_2} & \frac{\partial^2 \Pi_L^C}{\partial p_1 \partial \theta} \\ \frac{\partial^2 \Pi_L^C}{\partial p_2 \partial p_1} & \frac{\partial^2 \Pi_L^C}{\partial p_2^2} & \frac{\partial^2 \Pi_L^C}{\partial p_2 \partial a_1} & \frac{\partial^2 \Pi_L^C}{\partial p_2 \partial a_2} & \frac{\partial^2 \Pi_L^C}{\partial p_2 \partial \theta} \\ \frac{\partial^2 \Pi_L^C}{\partial a_1 \partial p_1} & \frac{\partial^2 \Pi_L^C}{\partial a_1 \partial p_2} & \frac{\partial^2 \Pi_L^C}{\partial a_1^2} & \frac{\partial^2 \Pi_L^C}{\partial a_1 \partial a_2} & \frac{\partial^2 \Pi_L^C}{\partial a_1 \partial \theta} \\ \frac{\partial^2 \Pi_L^C}{\partial a_2 \partial p_1} & \frac{\partial^2 \Pi_L^C}{\partial a_2 \partial p_2} & \frac{\partial^2 \Pi_L^C}{\partial a_2 \partial a_1} & \frac{\partial^2 \Pi_L^C}{\partial a_2^2} & \frac{\partial^2 \Pi_L^C}{\partial a_2 \partial \theta} \\ \frac{\partial^2 \Pi_L^C}{\partial \theta \partial p_1} & \frac{\partial^2 \Pi_L^C}{\partial \theta \partial p_2} & \frac{\partial^2 \Pi_L^C}{\partial \theta \partial a_1} & \frac{\partial^2 \Pi_L^C}{\partial \theta \partial a_2} & \frac{\partial^2 \Pi_L^C}{\partial \theta^2} \end{pmatrix} = \begin{pmatrix} -2\alpha & 2\beta & 0 & 0 & \gamma \\ 2\beta & -2\alpha & 0 & 0 & \gamma \\ 0 & 0 & -2\delta & 2\eta & 0 \\ 0 & 0 & 2\eta & -2\delta & \mu \\ \gamma & \gamma & 0 & \mu & -2\lambda \end{pmatrix}$$

The leading principle minors are  $|M_1| = -2\alpha < 0$ ,  $|M_2| = 4(\alpha^2 - \beta^2) > 0$ ,  $|M_3| = -8\delta(\alpha^2 - \beta^2) < 0$ ,  $|M_4| = 16(\alpha^2 - \beta^2)(\delta^2 - \eta^2) > 0$ , and  $|H^C| = -16(\alpha + \beta)(\delta + \eta)[(\delta - \eta)(2\lambda(\alpha - \beta) - \gamma^2) - (\alpha - \beta)\mu^2] < 0$  if  $\lambda > \frac{(\alpha - \beta)\mu^2 + (\delta - \eta)\gamma^2}{2(\alpha - \beta)(\delta - \eta)}$ . Therefore, the Hessian matrix is negative definite if  $\lambda > \frac{(\alpha - \beta)\mu^2 + (\delta - \eta)\gamma^2}{2(\alpha - \beta)(\delta - \eta)}$ .

Thus, we find that  $\Pi_L^C$  is jointly concave in  $p_i$ ,  $a_i$ ,  $\theta$ . So, the optimal solution can be determined by using KKT condition, *i.e.*  $\frac{\partial \Pi_L^C}{\partial p_i} = 0$ ,  $\frac{\partial \Pi_L^C}{\partial a_i} = 0$ ,  $\frac{\partial \Pi_L^C}{\partial \theta} = 0$ ,  $L(\tau R^C - D^C) = 0$ ,  $(\tau R^C - D^C) = 0$ , and  $L \geq 0$ . Now, from  $\frac{\partial \Pi_L^C}{\partial p_i} = 0$ ,  $\frac{\partial \Pi_L^C}{\partial a_i} = 0$ ,  $\frac{\partial \Pi_L^C}{\partial \theta} = 0$ , we can get the values of  $p_i$ ,  $a_i$ ,  $\theta$  in terms of  $L$  which are given by

$$\begin{aligned} p_i^C &= \frac{D_{0i}\Omega_1 + D_{0j}\Omega_2 + (\alpha + \beta)(2(c + L)[2(\delta - \eta)(\lambda(\alpha - \beta) - \gamma^2) - 2\mu^2(\alpha - \beta)] - \gamma\mu[\Phi_2 + 2L\tau(\delta - \eta)])}{4(\alpha + \beta)[(\delta - \eta)(2(\alpha - \beta)\lambda - \gamma^2) - (\alpha - \beta)\mu^2]}, \\ a_i^C &= \frac{-R_{0i}\Omega_3 - R_{0j}\Omega_4 + (\delta + \eta)\gamma\mu[\Phi_3 - 2L(\alpha - \beta)] - 2(c_I - L\tau)[(\delta - \eta)(2\lambda(\alpha - \beta) - \gamma^2) - 2(\alpha - \beta)\mu^2]}{4(\delta + \eta)[(\alpha - \beta)(2(\delta - \eta)\lambda - \mu^2) - (\delta - \eta)\gamma^2]}, \\ \theta^C &= \frac{\gamma(\delta - \eta)\Phi_3 - \mu(\alpha - \beta)\Phi_2 - 2L(\alpha - \beta)(\delta - \eta)(\gamma + \mu\tau)}{2[2(\alpha - \beta)(\delta - \eta)\lambda - ((\alpha - \beta)\mu^2 + (\delta - \eta)\gamma^2)]}. \end{aligned}$$

where  $\Omega_1 = [(\delta - \eta)(4\alpha\lambda - \gamma^2) - 2\alpha\mu^2]$ ,  $\Omega_2 = [(\delta - \eta)(4\beta\lambda + \gamma^2) - 2\beta\mu^2]$ ,  $\Omega_3 = [(\alpha - \beta)(4\delta\lambda - \mu^2) - 2\delta\gamma^2]$ ,

$\Omega_4 = [(\alpha - \beta)(4\eta\lambda - \mu^2) - 2\eta\gamma^2]$ .

Now, from  $\tau R^C - D^C = 0$ , we get  $L = \frac{\Phi_3[(\alpha - \beta)(2\lambda(\delta - \eta) - \mu^2) + \tau\gamma\mu(\delta - \eta)] - \Phi_2[\tau(\delta - \eta)(2\lambda(\alpha - \beta) - \gamma^2) + \gamma\mu(\alpha - \beta)]}{\Psi_1}$

Putting this value of  $L$  in the above equations, the optimal values of the decision variables can be obtained as given in Proposition 1.

## Appendix B

### Proof of Proposition 2

We use backward induction method during the calculation of decentralized models. So, the followers *i.e.* the collectors and the retailers first determine their decisions. As  $\frac{\partial^2 \Pi_{Ci}^N}{\partial a_i^2} = -2\delta < 0$  and  $\frac{\partial^2 \Pi_{Ri}^N}{\partial p_i^2} = -2\alpha < 0$ , there exists unique response for the collectors and the retailers which are given below:

$$\tilde{a}_i^N(m_i, m_j, \theta) = \frac{2\delta(-R_{0i} + \delta m_i + \mu\theta) + \eta(-R_{0j} + \delta m_j + \mu\theta)}{4\delta^2 - \eta^2}, \quad (5)$$

$$\tilde{p}_i^N(w_i, w_j, \theta) = \frac{2\alpha(D_{0i} + \alpha w_i + \gamma\theta) + \beta(D_{0j} + \alpha w_j + \gamma\theta)}{4\alpha^2 - \beta^2}. \quad (6)$$

Putting these decisions in the remanufacturer's profit function, we get

$$\begin{aligned} \Pi_{RM}^N &= \sum_{i=1}^2 \frac{(w_i - c)\alpha[2\alpha D_{0i} + \beta D_{0j} - (2\alpha^2 - \beta^2)w_i + \alpha\beta w_j + (2\alpha + \beta)\gamma\theta]}{4\alpha^2 - \beta^2} \\ &\quad - \sum_{i=1}^2 \frac{(m_i + c_I)\delta[2\delta R_{0i} + \eta R_{0j} + (2\delta^2 - \eta^2)m_i - \delta\eta m_j - (2\delta + \eta)\mu\theta]}{4\delta^2 - \eta^2} - \lambda\theta^2 \end{aligned} \quad (7)$$

So, the remanufacturer's problem becomes

$$\begin{aligned} &\max_{(w_1, w_2, m_1, m_2, \theta)} \Pi_{RM}^N(w_1, w_2, m_1, m_2, \theta) \\ &\text{subject to } D^N = \tau R^N \end{aligned}$$

Now, we consider the Lagrangian function as

$$\Pi_L^N = \Pi_{RM}^N + L(\tau R^N - D^N), \quad (8)$$

where  $L(\geq 0)$  is the Lagrangian multiplier.

The corresponding Hessian matrix is given by

$$\begin{aligned} H^N &= \begin{pmatrix} \frac{\partial^2 \Pi_L^N}{\partial w_1^2} & \frac{\partial^2 \Pi_L^N}{\partial w_1 \partial w_2} & \frac{\partial^2 \Pi_L^N}{\partial w_1 \partial m_1} & \frac{\partial^2 \Pi_L^N}{\partial w_1 \partial m_2} & \frac{\partial^2 \Pi_L^N}{\partial w_1 \partial \theta} \\ \frac{\partial^2 \Pi_L^N}{\partial w_2 \partial w_1} & \frac{\partial^2 \Pi_L^N}{\partial w_2^2} & \frac{\partial^2 \Pi_L^N}{\partial w_2 \partial m_1} & \frac{\partial^2 \Pi_L^N}{\partial w_2 \partial m_2} & \frac{\partial^2 \Pi_L^N}{\partial w_2 \partial \theta} \\ \frac{\partial^2 \Pi_L^N}{\partial m_1 \partial w_1} & \frac{\partial^2 \Pi_L^N}{\partial m_1 \partial w_2} & \frac{\partial^2 \Pi_L^N}{\partial m_1^2} & \frac{\partial^2 \Pi_L^N}{\partial m_1 \partial m_2} & \frac{\partial^2 \Pi_L^N}{\partial m_1 \partial \theta} \\ \frac{\partial^2 \Pi_L^N}{\partial m_2 \partial w_1} & \frac{\partial^2 \Pi_L^N}{\partial m_2 \partial w_2} & \frac{\partial^2 \Pi_L^N}{\partial m_2 \partial m_1} & \frac{\partial^2 \Pi_L^N}{\partial m_2^2} & \frac{\partial^2 \Pi_L^N}{\partial m_2 \partial \theta} \\ \frac{\partial^2 \Pi_L^N}{\partial \theta \partial w_1} & \frac{\partial^2 \Pi_L^N}{\partial \theta \partial w_2} & \frac{\partial^2 \Pi_L^N}{\partial \theta \partial m_1} & \frac{\partial^2 \Pi_L^N}{\partial \theta \partial m_2} & \frac{\partial^2 \Pi_L^N}{\partial \theta^2} \end{pmatrix} \\ &= \begin{pmatrix} -\frac{2\alpha(2\alpha^2 - \beta^2)}{4\alpha^2 - \beta^2} & \frac{2\alpha^2\beta}{4\alpha^2 - \beta^2} & 0 & 0 & \frac{\alpha\gamma}{2\alpha - \beta} \\ \frac{2\alpha^2\beta}{4\alpha^2 - \beta^2} & -\frac{2\alpha(2\alpha^2 - \beta^2)}{4\alpha^2 - \beta^2} & 0 & 0 & \frac{\alpha\gamma}{2\alpha - \beta} \\ 0 & 0 & -\frac{2\delta(2\delta^2 - \eta^2)}{4\delta^2 - \eta^2} & \frac{2\delta^2\eta}{4\delta^2 - \eta^2} & \frac{\delta\mu}{2\delta - \eta} \\ 0 & 0 & \frac{2\delta^2\eta}{4\delta^2 - \eta^2} & -\frac{2\delta(2\delta^2 - \eta^2)}{4\delta^2 - \eta^2} & \frac{\delta\mu}{2\delta - \eta} \\ \frac{\alpha\gamma}{2\alpha - \beta} & \frac{\alpha\gamma}{2\alpha - \beta} & \frac{\delta\mu}{2\delta - \eta} & \frac{\delta\mu}{2\delta - \eta} & -2\lambda \end{pmatrix} \end{aligned}$$

The leading principle minors are  $|M_1| = -\frac{2\alpha(2\alpha^2 - \beta^2)}{4\alpha^2 - \beta^2} < 0$ ,  $|M_2| = \frac{4\alpha^2(\alpha^2 - \beta^2)}{4\alpha^2 - \beta^2} > 0$ ,  $|M_3| =$

$-\frac{8\alpha^2\delta(\alpha^2 - \beta^2)(2\delta^2 - \eta^2)}{(4\alpha^2 - \beta^2)(4\delta^2 - \eta^2)} < 0$ ,  $|M_4| = \frac{16\alpha^2\delta^2(\alpha^2 - \beta^2)(\delta^2 - \eta^2)}{(4\alpha^2 - \beta^2)(4\delta^2 - \eta^2)} > 0$ , and

$|H^N| = -\frac{16\alpha^2\delta^2(\alpha + \beta)(\delta + \eta)((\delta - \eta)(2\delta - \eta)[2\lambda(2\alpha - \beta)(\alpha - \beta) - \alpha\gamma^2] - \delta\mu^2(\alpha - \beta)(2\alpha - \beta))}{(2\alpha - \beta)(2\delta - \eta)(4\alpha^2 - \beta^2)(4\delta^2 - \eta^2)} < 0$ , if

$\lambda > \frac{(\alpha - \beta)(2\alpha - \beta)\delta\mu^2 + (\delta - \eta)(2\delta - \eta)\alpha\gamma^2}{2(\alpha - \beta)(\delta - \eta)(2\alpha - \beta)(2\delta - \eta)}$ . Thus the Hessian matrix is negative definite if

$\lambda > \frac{(\alpha - \beta)(2\alpha - \beta)\delta\mu^2 + (\delta - \eta)(2\delta - \eta)\alpha\gamma^2}{2(\alpha - \beta)(\delta - \eta)(2\alpha - \beta)(2\delta - \eta)}$ .

Thus, we find that  $\Pi_L^N$  is jointly concave in  $w_i$ ,  $m_i$ ,  $\theta$ . So, the optimal solution can be determined by using KKT condition, *i.e.*  $\frac{\partial \Pi_L^N}{\partial w_i} = 0$ ,  $\frac{\partial \Pi_L^N}{\partial m_i} = 0$ ,  $\frac{\partial \Pi_L^N}{\partial \theta} = 0$ ,  $L(\tau R^N - D^N) = 0$ ,  $(\tau R^N - D^N) = 0$ , and  $L \geq 0$ . Now, from  $\frac{\partial \Pi_L^N}{\partial w_i} = 0$ ,  $\frac{\partial \Pi_L^N}{\partial m_i} = 0$ ,  $\frac{\partial \Pi_L^N}{\partial \theta} = 0$ , we can get the values of  $w_i$ ,  $m_i$ ,  $\theta$  in terms

of  $L$  which are given by

$$w_i^N = \frac{\left( \begin{array}{c} D_{0i}\Theta_1 + D_{0j}\Theta_2 - \gamma\delta\mu(\alpha + \beta)(2\alpha - \beta)[\Phi_2 + 2L\tau(\delta - \eta)] \\ + 2(c + L)(\alpha + \beta)[2(\delta - \eta)(2\delta - \eta)(\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) - 2\delta\mu^2(\alpha - \beta)(2\alpha - \beta)] \end{array} \right)}{4(\alpha + \beta)[2(\alpha - \beta)(\delta - \eta)(2\alpha - \beta)(2\delta - \eta)\lambda - ((\alpha - \beta)(2\alpha - \beta)\delta\mu^2 + (\delta - \eta)(2\delta - \eta)\alpha\gamma^2)]}, \quad (9)$$

$$m_i^N = \frac{\left( \begin{array}{c} -R_{0i}\Theta_3 - R_{0j}\Theta_4 + (\delta + \eta)(2\delta - \eta)\alpha\gamma\mu[\Phi_3 - 2L(\alpha - \beta)] \\ - 2(c_I - L\tau)(\delta + \eta)[(\delta - \eta)(2\delta - \eta)(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) - 2(\alpha - \beta)(2\alpha - \beta)\delta\mu^2] \end{array} \right)}{4(\delta + \eta)[2(\alpha - \beta)(\delta - \eta)(2\alpha - \beta)(2\delta - \eta)\lambda - ((\alpha - \beta)(2\alpha - \beta)\delta\mu^2 + (\delta - \eta)(2\delta - \eta)\alpha\gamma^2)]}, \quad (10)$$

$$\theta^N = \frac{\alpha\gamma(\delta - \eta)(2\delta - \eta)\Phi_3 + \delta\mu(\alpha - \beta)(2\alpha - \beta)\Phi_2 - 2L(\alpha - \beta)(\delta - \eta)(\alpha\gamma(2\delta - \eta) + \delta\mu\tau(2\alpha - \beta))}{2[2(\alpha - \beta)(\delta - \eta)(2\alpha - \beta)(2\delta - \eta)\lambda - ((\alpha - \beta)(2\alpha - \beta)\delta\mu^2 + (\delta - \eta)(2\delta - \eta)\alpha\gamma^2)]}. \quad (11)$$

$$\Theta_1 = (\delta - \eta)(2\delta - \eta)[4\beta\lambda(2\alpha - \beta) + \alpha\gamma^2] - 2\beta\delta\mu^2(2\alpha - \beta), \Theta_2 = \alpha[(\delta - \eta)(2\delta - \eta)[4\lambda(2\alpha - \beta) - \gamma^2] - 2\delta\mu^2(2\alpha - \beta)], \Theta_3 = \delta[2(2\delta - \eta)[2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2] - \mu^2(\alpha - \beta)(2\alpha - \beta)], \Theta_4 = 2\eta(2\delta - \eta)[2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2] + \delta\mu^2(\alpha - \beta)(2\alpha - \beta).$$

Now, from  $\tau R^N - D^N = 0$ , we get

$$L = \frac{\alpha\Phi_3[(\alpha - \beta)(2\lambda(\delta - \eta)(2\delta - \eta) - \delta\mu^2) + \tau\gamma\delta\mu(\delta - \eta)] - \delta\Phi_2[\tau(\delta - \eta)(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) + \alpha\gamma\mu(\alpha - \beta)]}{\Psi_2}$$

Putting this value of  $L$  in the above equations, the optimal values of the decision variables can be obtained as given in Proposition 2.

## Appendix C

### Proof of Proposition 4

On simplification, we have

$$\begin{aligned} \theta^N - \theta^J &= \frac{\alpha\delta\Phi_1((\alpha - \beta)\Phi_2 + (\delta - \eta)\tau\Phi_3)}{\Psi_2} - \frac{\alpha\Phi_1((\alpha - \beta)\Phi_2 + (\delta - \eta)\tau\Phi_3)}{\Psi_3} \\ &= \frac{4\alpha^2\eta\lambda(\alpha - \beta)^2(\delta - \eta)\Phi_1((\alpha - \beta)\Phi_2 + (\delta - \eta)\tau\Phi_3)}{\Psi_2\Psi_3} > 0 \end{aligned}$$

$$\begin{aligned} p_i^J - p_i^N &= \frac{\alpha^2\eta\lambda(\alpha - \beta)(\delta - \eta)[(\alpha - \beta)\Phi_2 + (\delta - \eta)\tau\Phi_3]}{2(\alpha + \beta)(2\alpha + \beta)\Psi_2\Psi_3} \times [\lambda\tau(\alpha - \beta)(\delta - \eta) - \gamma\Phi_1] \\ &> 0, \quad \text{if } \lambda > \frac{\gamma\Phi_1}{\tau(\alpha - \beta)(\delta - \eta)}. \end{aligned}$$

$$\begin{aligned} w_i^J - w_i^N &= \frac{\alpha\eta\lambda(\alpha - \beta)(\delta - \eta)[(\alpha - \beta)\Phi_2 + (\delta - \eta)\tau\Phi_3]}{2(\alpha + \beta)\Psi_2\Psi_3} \times [\tau\lambda(\delta - \eta)(2\alpha - \beta)(\alpha - \beta) - \alpha\gamma\Phi_1] \\ &> 0, \quad \text{as } \frac{\alpha}{2\alpha - \beta} < 1. \end{aligned}$$

$$\begin{aligned} m_i^J - m_i^N &= \frac{\alpha\eta\lambda(\alpha - \beta)[(\alpha - \beta)\Phi_2 + (\delta - \eta)\tau\Phi_3]}{2(\delta + \eta)\Psi_2\Psi_3} \times [\alpha(\alpha - \beta)^2\mu^2 + \tau^2(\delta - \eta)^2(2\lambda(2\alpha - \beta)(\alpha - \beta) - \alpha\gamma^2)] \\ &> 0, \quad \text{if } \lambda > \frac{\alpha[\gamma^2\tau^2(\delta - \eta)^2 - \mu^2(\alpha - \beta)^2]}{2\tau^2(2\alpha - \beta)(\alpha - \beta)(\delta - \eta)^2}. \end{aligned}$$

## Appendix D

### Proof of Proposition 5

$$\begin{aligned} \Pi_{RM}^T &\geq \Pi_{RM}^N \\ \Rightarrow (w_1^T - c)D_1^C + (w_2^T - c)D_2^C - (m_1^T + c_I)R_1^C - (m_2^T + c_I)R_2^C - \lambda(\theta^C)^2 + F_{RM} &\geq (w_1^N - c)D_1^N + (w_2^N - c)D_2^N - \\ (m_1^N + c_I)R_1^N - (m_2^N + c_I)R_2^N - \lambda(\theta^N)^2 \end{aligned}$$

$$\Rightarrow F_{RM} \geq (w_1^N - c)D_1^N + (w_2^N - c)D_2^N - (m_1^N + c_I)R_1^N - (m_2^N + c_I)R_2^N - \lambda(\theta^N)^2 - (w_1^T - c)D_1^C - (w_2^T - c)D_2^C + (m_1^T + c_I)R_1^C + (m_2^T + c_I)R_2^C + \lambda(\theta^C)^2 (= F_{RM}^{min}).$$

$$\begin{aligned} & \Pi_{Ri}^T \geq \Pi_{Ri}^N \\ \Rightarrow & (p_i^C - w_i^T)D_i^C - F_{Ri} \geq (p_i^N - w_i^N)D_i^N \\ \Rightarrow & F_{Ri} \leq (p_i^C - w_i^T)D_i^C - (p_i^N - w_i^N)D_i^N (= F_{Ri}^{max}). \end{aligned}$$

$$\begin{aligned} & \Pi_{Ci}^T \geq \Pi_{Ci}^N \\ \Rightarrow & (m_i^T - a_i^C)R_i^C - F_{Ci} \geq (m_i^N - a_i^N)R_i^N \\ \Rightarrow & F_{Ci} \leq (m_i^T - a_i^C)R_i^C - (m_i^N - a_i^N)R_i^N (= F_{Ci}^{max}). \end{aligned}$$

## Additional symbols

Symbols related to Proposition 1

$$\begin{aligned} \Phi_1 &= \gamma\tau(\delta - \eta) - \mu(\alpha - \beta), \Phi_2 = R_{01} + R_{02} - 2c_I(\delta - \eta), \Phi_3 = D_{01} + D_{02} - 2c(\alpha - \beta), \\ \Phi_4 &= (\alpha - \beta)(3\alpha + \beta)(2\lambda(\delta - \eta) - \mu^2) + 4\alpha\gamma\mu\tau(\delta - \eta) + (\delta - \eta)^2\tau^2(4\alpha\lambda - \gamma^2), \\ \Phi_5 &= (\alpha - \beta)(\alpha + 3\beta)(2\lambda(\delta - \eta) - \mu^2) + 4\beta\gamma\mu\tau(\delta - \eta) + (\delta - \eta)^2\tau^2(4\beta\lambda + \gamma^2), \\ \Phi_6 &= (\delta - \eta)(3\delta + \eta)\tau^2(2\lambda(\alpha - \beta) - \gamma^2) + 4\delta\gamma\mu\tau(\alpha - \beta) + (\alpha - \beta)^2(4\delta\lambda - \mu^2), \\ \Phi_7 &= (\delta - \eta)(\delta + 3\eta)\tau^2(2\lambda(\alpha - \beta) - \gamma^2) + 4\eta\gamma\mu\tau(\alpha - \beta) + (\alpha - \beta)^2(4\eta\lambda + \mu^2), \\ \Psi_1 &= 4\lambda(\alpha - \beta)(\delta - \eta)((\alpha - \beta) + (\delta - \eta)\tau^2) - 2\Phi_1^2. \end{aligned}$$

Symbols related to Proposition 2

$$\begin{aligned} \Xi_1 &= [(\alpha - \beta)(3\alpha + \beta)(2\lambda(\delta - \eta)(2\delta - \eta) - \delta\mu^2) + 4\alpha\gamma\delta\mu\tau(\delta - \eta) + \delta(\delta - \eta)^2\tau^2(4\lambda(2\alpha - \beta) - \gamma^2)], \\ \Xi_2 &= [\alpha(\alpha - \beta)(\alpha + 3\beta)(2\lambda(\delta - \eta)(2\delta - \eta) - \delta\mu^2) + 4\alpha\beta\gamma\mu\tau(\delta - \eta) + \delta(\delta - \eta)^2\tau^2(4\lambda(2\alpha - \beta) + \alpha\gamma^2)], \\ \Xi_3 &= [(\delta - \eta)(3\delta + \eta)\tau^2(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) + 4\alpha\delta\gamma\mu\tau(\alpha - \beta) + \alpha(\alpha - \beta)^2(4\lambda(2\delta - \eta) - \mu^2)], \\ \Xi_4 &= [\delta(\delta - \eta)(\delta + 3\eta)\tau^2(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) + 4\alpha\gamma\delta\eta\mu\tau(\alpha - \beta) + \alpha(\alpha - \beta)^2(4\eta\lambda(2\delta - \eta) + \delta\mu^2)], \\ \Xi_5 &= [(\alpha - \beta)(7\alpha + 5\beta)(2\lambda(\delta - \eta)(2\delta - \eta) - \delta\mu^2) + 2\gamma\delta\mu\tau(\delta - \eta)(5\alpha^2 + 2\alpha\beta - \beta^2) + \delta(\delta - \eta)^2\tau^2(12\lambda(2\alpha^2 - \beta^2) - \gamma^2(3\alpha + 2\beta))], \\ \Xi_6 &= [\alpha(\alpha - \beta)(\alpha^2 + 7\alpha\beta + 4\beta^2)(2\lambda(\delta - \eta)(2\delta - \eta) - \delta\mu^2) - 2\alpha\gamma\delta\mu\tau(\delta - \eta)(\alpha^2 - 4\alpha\beta - 3\beta^2) + \delta(\delta - \eta)^2\tau^2(4\beta\lambda(5\alpha^2 - 2\beta^2) + \alpha(3\alpha + 2\beta)\gamma^2)], \\ \Xi_7 &= [(\delta - \eta)(7\delta + 5\eta)\tau^2(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) + 2\alpha\gamma\mu\tau(\alpha - \beta)(5\delta^2 + 2\delta\eta - \eta^2) + \alpha(\alpha - \beta)^2(12\lambda(2\delta^2 - \eta^2) - \mu^2(3\delta + 2\eta))], \\ \Xi_8 &= [\delta(\delta - \eta)(\delta^2 + 7\delta\eta + 4\eta^2)\tau^2(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) + 2\alpha\gamma\delta\mu\tau(\alpha - \beta)(-\delta^2 + 4\delta\eta + 3\eta^2) + \alpha(\alpha - \beta)^2(4\eta\lambda(5\delta^2 - 2\eta^2) + \delta(3\delta + 2\eta)\mu^2)], \\ \Psi_2 &= 4\lambda(\alpha - \beta)(\delta - \eta)(\alpha(\alpha - \beta)(2\delta - \eta) + (\delta - \eta)(2\alpha - \beta)\delta\tau^2) - 2\alpha\delta\Phi_1^2. \end{aligned}$$

Symbols related to Proposition 3

$$\Delta_1 = [(\alpha - \beta)(3\alpha + \beta)(4\lambda(\delta - \eta) - \mu^2) + 4\alpha\gamma\mu\tau(\delta - \eta) + (\delta - \eta)^2\tau^2(4\lambda(2\alpha - \beta) - \gamma^2)],$$

$$\Delta_2 = [\alpha(\alpha - \beta)(\alpha + 3\beta)(4\lambda(\delta - \eta) - \mu^2) + 4\beta\gamma\mu\tau(\delta - \eta) + (\delta - \eta)^2\tau^2(4\beta\lambda(2\alpha - \beta) + \alpha\gamma^2)],$$

$$\Delta_3 = [(\delta - \eta)(3\delta + \eta)\tau^2(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) + 4\alpha\delta\gamma\mu\tau(\alpha - \beta) + \alpha(\alpha - \beta)^2(8\delta\lambda - \mu^2)],$$

$$\Delta_4 = [(\delta - \eta)(\delta + 3\eta)\tau^2(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) + 4\alpha\gamma\eta\mu\tau(\alpha - \beta) + \alpha(\alpha - \beta)^2(8\eta\lambda + \mu^2)],$$

$$\Delta_5 = [(\alpha - \beta)(7\alpha + 5\beta)(4\lambda(\delta - \eta) - \mu^2) + 2\gamma\mu\tau(\delta - \eta)(5\alpha^2 + 2\alpha\beta - \beta^2) + (\delta - \eta)^2\tau^2(12\lambda(2\alpha^2 - \beta^2) - \gamma^2(3\alpha + 2\beta))],$$

$$\Delta_6 = [\alpha(\alpha - \beta)(\alpha^2 + 7\alpha\beta + 4\beta^2)(4\lambda(\delta - \eta) - \mu^2) - 2\alpha\gamma\mu\tau(\delta - \eta)(\alpha^2 - 4\alpha\beta - 3\beta^2) + (\delta - \eta)^2\tau^2(4\beta\lambda(5\alpha^2 - 2\beta^2) + \alpha(3\alpha + 2\beta)\gamma^2)],$$

$$\Delta_7 = [(\delta - \eta)(7\delta + \eta)\tau^2(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) + 2\alpha\gamma\mu\tau(\alpha - \beta)(5\delta - \eta) + 3\alpha(\alpha - \beta)^2(8\delta\lambda - \mu^2)],$$

$$\Delta_8 = [(\delta - \eta)(\delta + 7\delta)\tau^2(2\lambda(\alpha - \beta)(2\alpha - \beta) - \alpha\gamma^2) - 2\alpha\gamma\mu\tau(\alpha - \beta)(\delta - 5\eta) + 3\alpha(\alpha - \beta)^2(8\eta\lambda + \mu^2)],$$

$$\Psi_3 = 4\lambda(\alpha - \beta)(\delta - \eta)(2\alpha(\alpha - \beta) + (\delta - \eta)(2\alpha - \beta)\tau^2) - 2\alpha\Phi_1^2.$$