

Given

$$F_y = m_1 + m_2 + o_1 + o_2 + m_3 + m_4$$

$$F_x = m_1 - m_2 - m_3 + m_4$$

The bounds of  $m_i$  are denoted by  $[l_i, u_i]$  which are constants

The bounds of  $o_i$  are denoted by  $[l_{oi}, u_{oi}]$  which are constants

Goal:

Find the bounds of  $F_y$  based upon  $F_x$

Let  $A = m_1 + m_4$ ,  $B = m_2 + m_3$ ,  $O = o_1 + o_2$ , and  $R = F_x$

Then the bounds of  $A$  are  $[l_1 + l_4, u_1 + u_4]$ , the bounds of  $B$  are  $[l_2 + l_3, u_2 + u_3]$ , and the bounds of  $O$  are  $[l_{o1} + l_{o2}, u_{o1} + u_{o2}]$

Let  $l_1 + l_4 = A_{\min}$ ,  $u_1 + u_4 = A_{\max}$ ,  $l_2 + l_3 = B_{\min}$ ,  $u_2 + u_3 = B_{\max}$ ,  $l_{o1} + l_{o2} = O_{\min}$ , and  $u_{o1} + u_{o2} = O_{\max}$

$A \in [A_{\min}, A_{\max}]$ ,  $B \in [B_{\min}, B_{\max}]$ , and  $[O_{\min}, O_{\max}]$  by substitution

$F_y = A + B + O$  and  $F_x = A - B$  by substitution

$R = A - B$  by substitution

$-A = -R - B$  by subtraction

$A = R + B$  by division

$F_y = 2B + R + O$  by the transitive property

$R + B \in [A_{\min}, A_{\max}]$  by substitution

Therefore  $A_{\min} \leq R + B \leq A_{\max}$

$$A_{\min} - R \leq B \leq A_{\max} - R$$

Therefore  $B \in [B_{\min}, B_{\max}] \cap [A_{\min} - R, A_{\max} - R]$

Let  $B_{\text{feas},\min} = \max\{B_{\min}, A_{\min} - R\}$  and  $B_{\text{feas},\max} = \min\{B_{\max}, A_{\max} - R\}$

Therefore  $B \in [B_{\text{feas},\min}, B_{\text{feas},\max}]$

$F_y = 2B + F_x + O$  by substitution

Define function  $F_y$  as  $F_y(F_x) = 2B + F_x + O$

Therefore  $F_{y,\min} = 2B_{\text{feas},\min} + R + O_{\min}$  and  $F_{y,\max} = 2B_{\text{feas},\max} + R + O_{\max}$

Therefore  $F_y \in [F_{y,\min}, F_{y,\max}]$

Goal:

Find the bounds of  $F_x$  based upon  $F_y$

Let  $S$  be  $F_y$  and  $T$  be  $A + B$

$S = A + B + O$ ,  $T = A + B$ ,  $F_x = A - B$  by substitution

Define  $F_x$  as  $F_x(S) = A - B$

$S - O = A + B$  by subtraction

$S - O = T$  by substitution

Therefore the bounds of  $T$  are  $[S - O_{\max}, S - O_{\min}]$  and  $A + B \in [A_{\min} + B_{\min}, A_{\max} + B_{\max}]$

$$T \in [A_{\min} + B_{\min}, A_{\max} + B_{\max}]$$

Therefore  $T \in [S - O_{\max}, S - O_{\min}] \cap [A_{\min} + B_{\min}, A_{\max} + B_{\max}]$

Let  $T_{\min} = \max\{A_{\min} + B_{\min}, S - O_{\max}\}$  and  $T_{\max} = \max\{A_{\max} + B_{\max}, S - O_{\min}\}$

Therefore the bounds of  $A + B$  are  $[T_{\min}, T_{\max}]$

By extremizing  $F_x = A - B$  we find  $F_{x,\max}(S) = \max\{T_{\max} - 2B_{\min}, 2A_{\max} - T_{\min}\}$  and  $F_{x,\min}(S) = \min\{T_{\min} - 2B_{\max}, 2A_{\min} - T_{\max}\}$

$F_x = A - B$  we find  $F_{x,\max}(F_y) = \max\{T_{\max} - 2B_{\min}, 2A_{\max} - T_{\min}\}$  and  $F_{x,\min}(F_y) = \min\{T_{\min} - 2B_{\max}, 2A_{\min} - T_{\max}\}$  by substitution

Therefore  $F_x \in [F_{x,\min}(F_y), F_{x,\max}(F_y)]$