

#### Response to Reviewer 4

This manuscript proposes a dynamical system-based approach for solving robust optimization problems in a general convex-concave framework. This proposed approach offers a novel solution to robust optimization problems by introducing a continuous-time dynamical system. Additionally, the proposed dynamical system-based approach offers better properties compared to traditional approaches and demonstrates the potential to solve a broad range of robust optimization problems in a decentralized manner. Some detailed comments are given as follows.

**Comment 1:** The improvements compared to the existing results are also unclear, which makes it difficult to evaluate the contribution of this article.

**Response:** We clarified the technical novelty and key contributions in the Introduction. The improvements over existing results are now explicitly stated:

*"We introduce a continuous-time dynamical system that provably converges to the optimal robust solution for a broad class of robust optimization (RO) problems... To the best of our knowledge, this work presents the first continuous-time dynamical system specifically designed for solving robust optimization problems that are convex in the decision variables and concave in the uncertainty. Despite this convex-concave structure, the problem is not jointly concave in  $(\lambda, u)$ ... We establish the saddle-point property of the equilibrium even in the absence of joint concavity in  $(\lambda, u)$ . The non-classical structure of the dynamics necessitates the construction of a novel Lyapunov function to analyze stability."*

*"A distinctive feature of our dynamical system is its amenability to model-free implementation when deployed in physical systems where agents can sense local gradients but do not possess global knowledge of objective or constraint functions... This model-free characteristic distinguishes our approach from robust counterpart methods that require complete a priori knowledge of problem structure."*

**Comment 2:** There are some language and grammar issues in this paper and the authors need to revise their paper properly.

**Response:** We revised the manuscript throughout for clarity and grammar. Long sentences were split, technical terminology was standardized, and all instances of "the paper" were replaced with "this paper" for better readability.

**Comment 3:** The definite article in the captions of all figures is suggested to be omitted. In general, the definite article in the title should be omitted.

**Response:** All definite articles have been removed from figure captions:

"Trajectories of RO dynamics for robust QP problem with intersection of ellipsoids uncertainty set in Example A."

"Trajectory of RO dynamics for robust nonlinear optimization problem (45) in Example B."

**Comment 4:** The italics of many formulas in this manuscript are not standard, and there are some inconsistent phenomena.

**Response:** We standardized formula italics throughout the manuscript following IEEE style guidelines.

**Comment 5:** There are issues with the quotation marks in the manuscript.

**Response:** All quotation marks have been corrected. For example:

"Since the uncertainty set is compact and the constraint functions are continuous, the supremum is attained within the set; therefore, we can replace 'sup' with 'max' in our formulation."