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Robust Strategic Bidding in Auction-Based Markets

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Highlights

- A formulation for sealed-bid uniform-price auctions with multiple divisible goods;
- Bilevel program with equilibrium constraints for risk-averse strategic bidding;
- Uncertainty in competitors? bid characterized via polyhedral uncertainty set;
- Column-and-constraint generation method to find active complementarity constraints;
- Numerical case study based on short-term electricity markets;

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