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Author: Mohammad Zarei Abolfazl Salami

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Improving the game theoretic analysis of electricity auctions applied in medium markets

Mohammad Zarei[a], Abolfazl Salami[a1]

[a]*Department of Electrical Engineering, Arak University of Technology, Arak, Iran*

Highlights

- A new algorithm is proposed to improve the game theoretic analysis of electricity auctions.
- A new method is proposed to solve PCM and BCM auction mechanisms.
- A new method is proposed to solve multi-player matrix games.
- The proposed algorithm is very fast and accurate.

[1] Corresponding author
Email address: salami@arakut.ac.ir
Tel:+98-86-33670021
fax:+98-86-33670020

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