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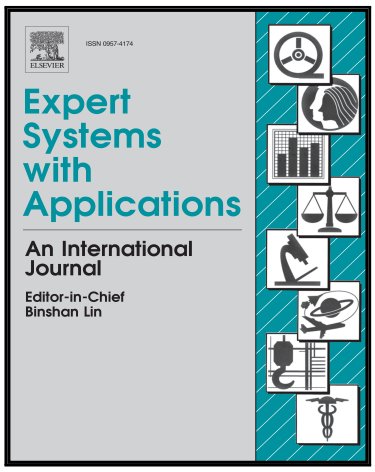

Approximate Dantzig–Wolfe decomposition to solve a class of variational inequality problems with an illustrative application to electricity market models

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PII: S0957-4174(18)30620-1
DOI: https://doi.org/10.1016/j.eswa.2018.09.043
Reference: ESWA 12231

To appear in: *Expert Systems With Applications*

Received date: 30 March 2018
Revised date: 16 August 2018
Accepted date: 20 September 2018

Please cite this article as: William Chung , Approximate Dantzig–Wolfe decomposition to solve a class of variational inequality problems with an illustrative application to electricity market models, *Expert Systems With Applications* (2018), doi: https://doi.org/10.1016/j.eswa.2018.09.043

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Highlights

- We derive an approximate DW-VI method (ADW-VI).
- We provide the convergence properties of ADW-VI.
- The computational performance of ADW-VI can be faster than reference methods.

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