

## Accepted Manuscript

Scenario cluster Lagrangean decomposition for risk averse in multistage stochastic optimization

Laureano F. Escudero, María Araceli Garín, Aitziber Unzueta

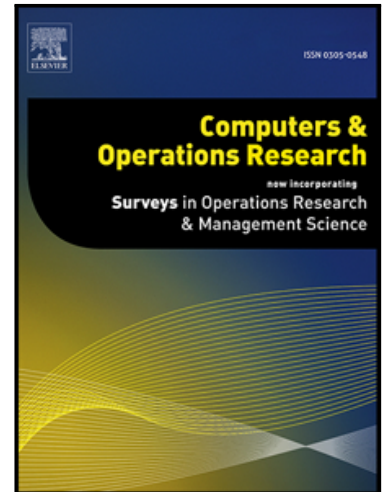
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## Highlights

- A Multistage scenario Cluster Dualization and Lagrangean Relaxation is presented.
- Time Stochastic Dominance (TSD) risk averse measure is considered.
- Dualization of the NAC and Relaxation of the cross node constraints are considered.
- Three Lagrangean multipliers updating procedures are presented.
- A broad computational comparison between our algorithm and CPLEX is reported.

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