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Approximate Stochastic Dynamic Programming for Hydroelectric Production Planning

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**Highlights**

- A novel approximate stochastic dynamic programming approach is presented.
- The state space is partitioned into simplices.
- The value function is evaluated over the vertices of the simplices.
- Bounds on the true value function are used to refine the partition.
- The methodology is experimented with simulated data and on a real hydropower system.

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