Accepted Manuscript

Decision rule approximations for the risk averse reservoir management problem

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 PII:
 S0377-2217(17)30079-6

 DOI:
 10.1016/j.ejor.2017.01.044

 Reference:
 EOR 14225

To appear in: European Journal of Operational Research

Received date:	14 December 2015
Revised date:	6 October 2016
Accepted date:	27 January 2017

Please cite this article as: Charles Gauvin, Erick Delage, Michel Gendreau, Decision rule approximations for the risk averse reservoir management problem, *European Journal of Operational Research* (2017), doi: 10.1016/j.ejor.2017.01.044

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Highlights

- We study the reservoir management problem with stochastic inflows
- Our method is flexible and requires very few assumptions
- We conduct realistic numerical experiments and evaluate various policies
- We show the practical value of affine decision rules

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