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Risk-averse formulations and methods for a virtual power plant

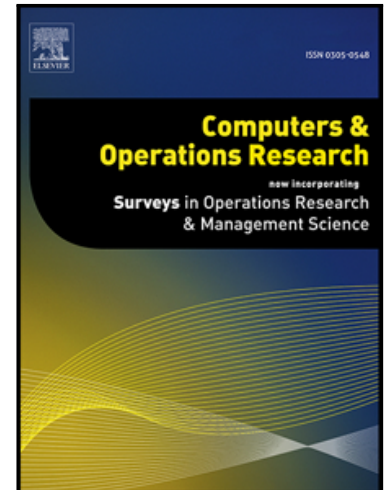
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Highlights

- Risk-neutral and risk-averse stochastic programming formulations are considered.
- Implementation of decomposition methods to handle the CVaR.
- Wind ensembles used to characterize the wind speed uncertainty.
- Extensive computational results for performance and risk management analysis.
- The parallel solution of the sub-problems is paramount to obtain efficient methods

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