Accepted Manuscript

Capacity Expansion under Uncertainty in an Oligopoly using Indirect Reinforcement-Learning

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 PII:
 S0377-2217(17)31024-X

 DOI:
 10.1016/j.ejor.2017.11.013

 Reference:
 EOR 14801

To appear in: European Journal of Operational Research

Received date:9 May 2016Revised date:5 November 2017Accepted date:8 November 2017

Please cite this article as: Fernando S. Oliveira, Manuel L.G. Costa, Capacity Expansion under Uncertainty in an Oligopoly using Indirect Reinforcement-Learning, *European Journal of Operational Research* (2017), doi: 10.1016/j.ejor.2017.11.013

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Highlights

- Capacity expansion analyzed with endogenous prices and uncertainty.
- Capacity expansion is considered within an oligopoly with multiple technologies.
- Indirect reinforcement learning is proposed as a new algorithm.
- A case study in the Iberian electricity market illustrates the results.

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