

## Accepted Manuscript

A stochastic program with time series and affine decision rules for the reservoir management problem

Charles Gauvin, Erick Delage, Michel Gendreau

PII: S0377-2217(17)31089-5  
DOI: [10.1016/j.ejor.2017.12.007](https://doi.org/10.1016/j.ejor.2017.12.007)  
Reference: EOR 14866



To appear in: *European Journal of Operational Research*

Received date: 19 December 2016  
Revised date: 6 October 2017  
Accepted date: 3 December 2017

Please cite this article as: Charles Gauvin, Erick Delage, Michel Gendreau, A stochastic program with time series and affine decision rules for the reservoir management problem, *European Journal of Operational Research* (2017), doi: [10.1016/j.ejor.2017.12.007](https://doi.org/10.1016/j.ejor.2017.12.007)

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**Highlights**

- We study the reservoir management problem with stochastic inflows
- We combine popular time series models and affine decision rules
- We extend the approach to consider heteroscedasticity
- We conduct realistic numerical experiments with encouraging results

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