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Expected Residual Minimization Formulation for a Class of Stochastic Linear Second-Order Cone Complementarity Problems

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Highlights

- We suggest a deterministic formulation for the considered stochastic problem.
- We discuss the coerciveness and robustness of the deterministic formulation.
- We present a Monte Carlo approximation approach and establish its convergence.
- We apply the obtained results to a stochastic optimal power flow problem.

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