

# Accepted Manuscript

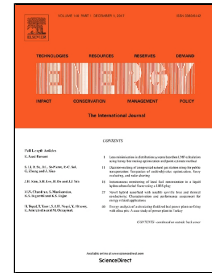
A Two-Stage Robust Investment Model for a Risk-averse Price-maker Power Producer

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**Highlights**

- A two-stage robust investment model is presented for a risk-averse power investor.
- The power producer behaves as a price-maker in the spot electricity market.
- The risk-aversion against uncertainties is controlled using an uncertainty budget.
- The proposed linearized robust model is solved using Benders decomposition.
- The results are compared with those obtained with deterministic cases.

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