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Nested approaches for multi-stage stochastic planning problems

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We present a JuMP-based solver that combines a nested primal-dual decomposition technique and convex relaxation approaches for tackling non-convex multi-stage stochastic programming problems. The approach addresses optimal long-term water supply infrastructure planning with constraints feasibility at operational timescales. We combine an outer primal decomposition of planning stages and inner dual ones of operating scenarios, with convexified non-anticipative constraints relaxed for scenarios.

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