

Analysis Of Stochastic Dual Dynamic Programming Method

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The goal of this paper is to analyze convergence properties of the Stochastic Dual Dynamic Programming (SDDP) approach to solve linear multistage stochastic programming problems of the form (1.1) Min A 1 x 1 = b 1 x 1 ? 0 c 1 T x 1 + E min B 2 x 1 + A 2 x 2 = b 2 x 2 ? 0 c 2 T x 2 + E ? + E min B T x T-1 + A T x T = b T x T ? 0 c T T x T.

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