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SEMINARIO

OPTIMIZACIÓN Y EQUILIBRIO

EXPOSITOR

Didier Aussel Univerité Perpignan Francia

Title:

Projected solutions of quasi-variational inequalities with application to bidding process in electricity market

Abstract:

Quasi-variational inequalities provide perfect tools to reformulate Generalized Nash Equilibrium Probem (GNEP), the latter being a good model to describe the day-ahead electricity markets.

Our aim in this talk is to illustrate how some recent advances in the theory of quasivariational inequalities can influence the modeling of electricity market.

Talk based on:

- D. Aussel, A. Sultana & V. Vetrivel, On the existence of projected solutions of quasi-variational inequalities and generalized Nash equilibrium problem, J. Optim. Th. Appl. 170 (2016), 818-837.

Mércoles 17 de enero a las 16:30 hrs, Sala Multimedia, sexto piso, torre norte de Beauchef 851.

