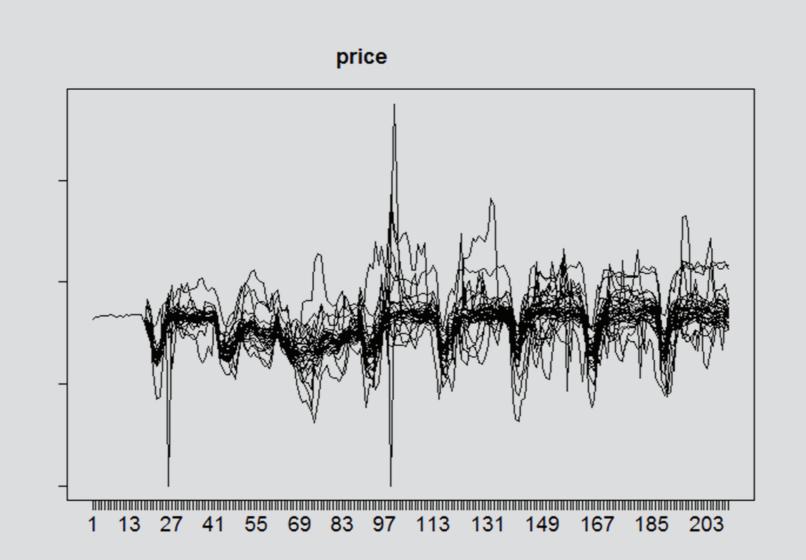
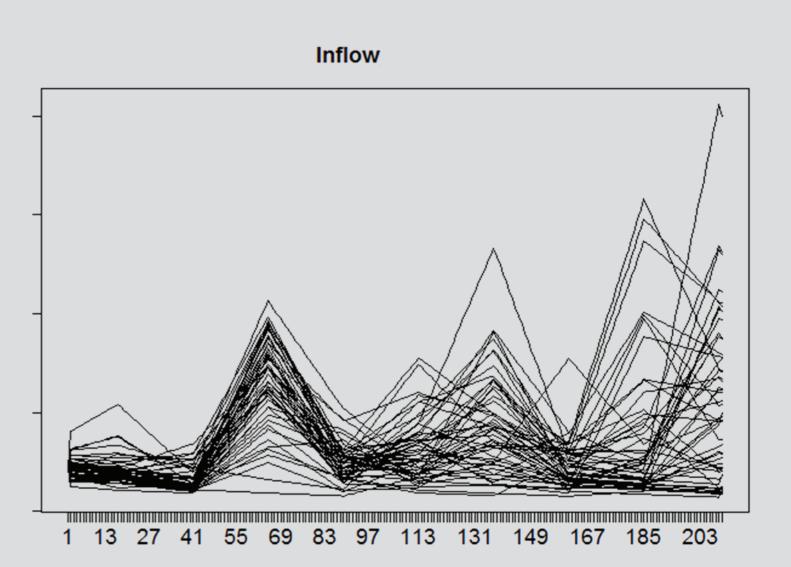
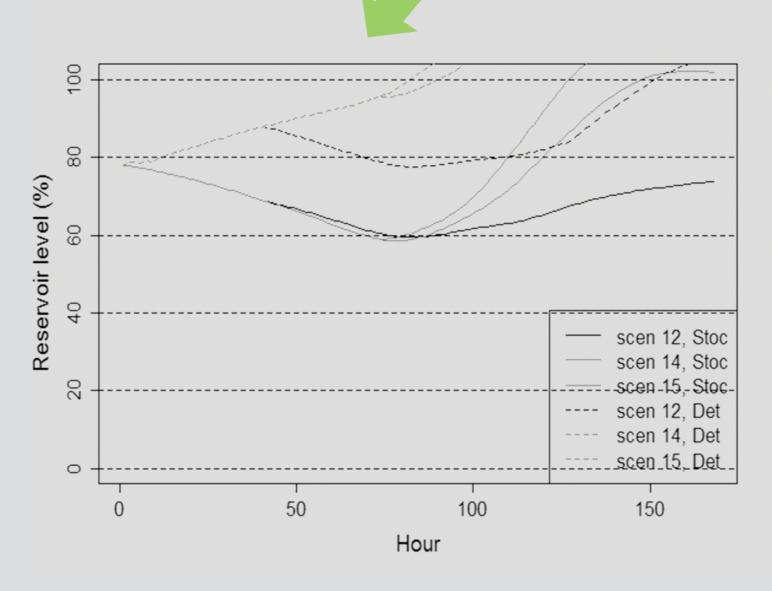
## SHARM

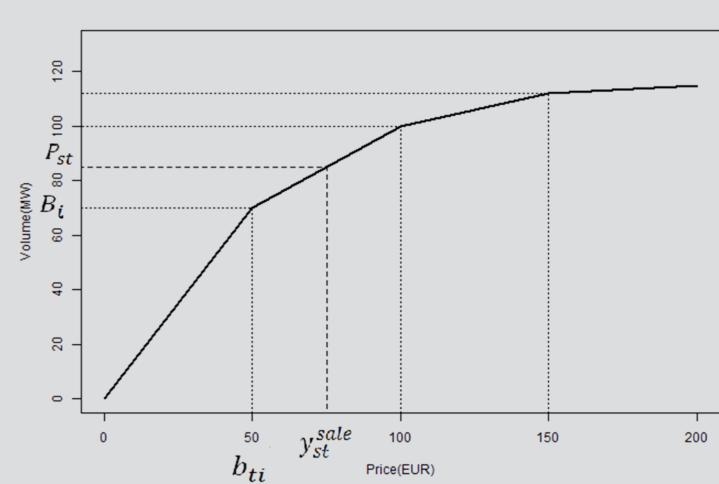
## Stochastic Short-Term Optimization



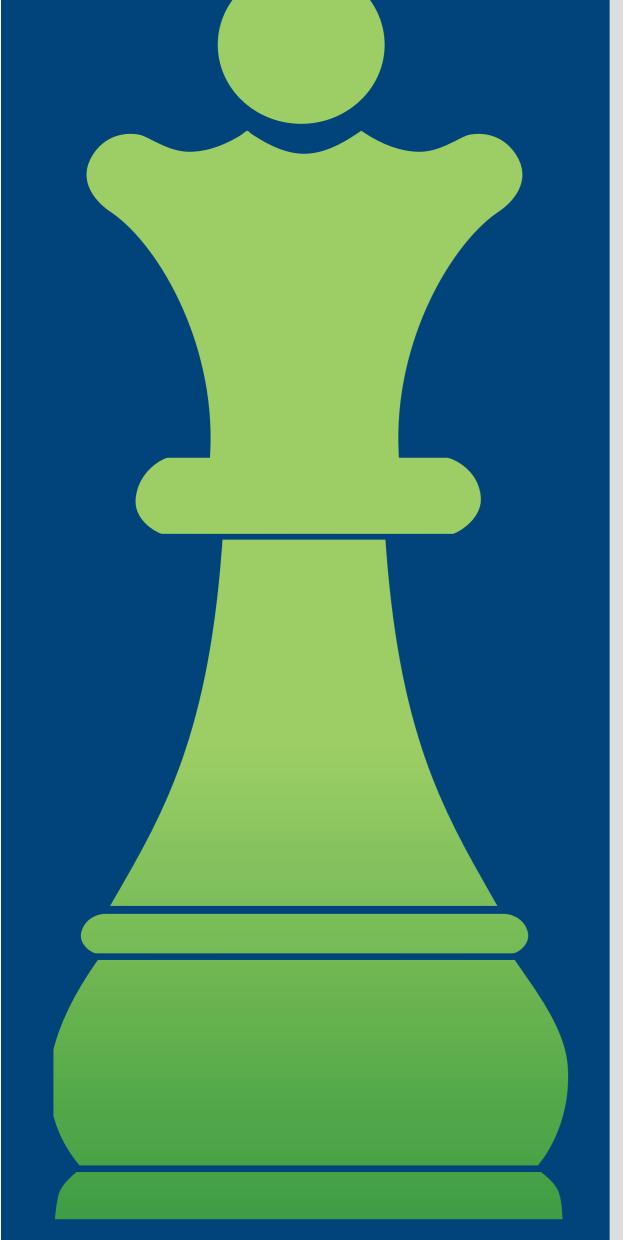


$$Max: \sum_{s \in S, t \in T} \pi_s \left( P_{st} y_{st}^{sale} - P_{st} y_{st}^{buy} + \sum_{r \in R} C_r^{end} v_{sr}^{end} \right)$$





- Based on the same principle of successive linear programming as SHOP
- Takes into account distributional information on price and inflows for the next week
- Makes robust scheduling decisions that balance profit and risk
- Optimizes bids to the day-ahead market



## **Authors:**

Hans Ivar Skjelbred Ellen Khron Aasgård



