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Value functions in LinearDecisionRules.jl

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The use of linear decision rules is an attractive alternative to multistage decision making under uncertainty, combining simplicity and interpretability of the policies and computational tractability. We introduce a modeling extension to the LinearDecisionRules.jl package that allows the user to formulate and optimize value functions in this framework. The extension also simplifies incorporating such value functions as convex formulations to be used in further optimization problems.

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