Correction to: Distributionally robust optimization with multiple time scales: valuation of a thermal power plant

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Received: 28 November 2019 / Accepted: 4 December 2019 / Published online: 10 December 2019
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Correction to: Computational Management Science
<https://doi.org/10.1007/s10287-019-00358-0>

The original version of this article unfortunately contained a mistake in Eq. (1). The correct expression is given below:

$$\begin{aligned} \max_{\{u_t\}_{t=0}^{T-1}} \mathbb{E} \left[\sum_{t=0}^{T-1} \beta_t h_t(z_t, u_t, \xi_t) \right] \\ \text{s.t. } z_{t+1} = g_t(z_t, u_t, \xi_{t+1}) \quad \forall t = 0, \dots, T-1 \\ u_t \in \mathcal{U}_t(z_t) \text{ a.s. } \forall t = 0, \dots, T-1, \quad u_t = u_t(z_t, \xi_t), \\ z_t \in \mathcal{Z}_t \text{ a.s. } \forall t = 0, \dots, T-1 \end{aligned} \quad (1)$$

Publisher's Note Springer Nature remains neutral with regard to jurisdictional claims in published maps and institutional affiliations.

The original article can be found online at <https://doi.org/10.1007/s10287-019-00358-0>.

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