

$$\max_{s,d,f,\xi} \quad \sum_{j \in \mathcal{D}} \alpha_j^d d_j - \sum_{i \in \mathcal{S}} \alpha_i^s s_i - \sum_{l \in \mathcal{L}} \alpha_l^f f_l - \sum_{t \in \mathcal{T}} \alpha_t^\xi \xi_t$$

s.t. $\sum_{i \in \mathcal{S}_{n,p}} s_i + \sum_{l \in \mathcal{L}_n^{in}} f_l + \sum_{t \in \mathcal{T}_{n,p}^{gen}} \gamma_{t,p} \xi_t = \sum_{j \in \mathcal{D}_{n,p}} d_j + \sum_{l \in \mathcal{L}_n^{out}} f_l + \sum_{t \in \mathcal{T}_{n,p}^{con}} \gamma_{t,p} \xi_t, \quad (\pi_{n,p})$

$$s_i \leq \bar{s}_i, \quad (\bar{\lambda}_i)$$

$$d_j \leq \bar{d}_j, \quad (\bar{\lambda}_j)$$

$$f_l \leq \bar{f}_l, \quad (\bar{\lambda}_l)$$

$$\xi_t \leq \bar{\xi}_t, \quad (\bar{\lambda}_t)$$

Clearing Primal

$$s_i \downarrow \uparrow \alpha_i^s, \bar{s}_i$$

$$\max_{s_i} \phi_i^s(\pi_i, \alpha_i^s, s_i)$$

s.t. $s_i \leq \bar{s}_i$

Suppliers

$$d_j \downarrow \uparrow \alpha_j^d, \bar{d}_j$$

$$\max_{d_j} \phi_j^d(\pi_j, \alpha_j^d, d_j)$$

s.t. $d_j \leq \bar{d}_j$

Consumers

$$f_l \downarrow \uparrow \alpha_l^f, \bar{f}_l$$

$$\max_{f_l} \phi_l^f(\pi_l, \alpha_l^f, f_l)$$

s.t. $f_l \leq \bar{f}_l$

Transport

$$\xi_t \downarrow \uparrow \alpha_t^\xi, \bar{\xi}_t, \gamma_{t,p}$$

$$\max_{\xi_t} \phi_t^\xi(\pi_t, \alpha_t^\xi, \xi_t)$$

s.t. $\xi_t \leq \bar{\xi}_t$

Technologies

$$\pi_i \uparrow \downarrow \alpha_i^s, \bar{s}_i$$

$$\pi_j \uparrow \downarrow \alpha_j^d, \bar{d}_j$$

$$\pi_l \uparrow \downarrow \alpha_l^f, \bar{f}_l$$

$$\pi_t \uparrow \downarrow \alpha_t^\xi, \bar{\xi}_t, \gamma_{t,p}$$

$$\min_{\pi, \lambda} \quad \sum_{i \in \mathcal{S}} \bar{s}_i \bar{\lambda}_i + \sum_{j \in \mathcal{D}} \bar{d}_j \bar{\lambda}_j + \sum_{l \in \mathcal{L}} \bar{f}_l \bar{\lambda}_l + \sum_{t \in \mathcal{T}} \bar{\xi}_t \bar{\lambda}_t$$

s.t. $\pi_i - \bar{\lambda}_i \geq \alpha_i^s, \quad (s_i)$

$$\pi_j + \bar{\lambda}_j \leq \alpha_j^d, \quad (d_j)$$

$$\pi_l - \bar{\lambda}_l \geq \alpha_l^f, \quad (f_l)$$

$$\pi_t - \bar{\lambda}_t \geq \alpha_t^\xi, \quad (\xi_t)$$

Clearing Dual