

Methodology

Results

Step I

Definition of initial investment strategy under **deterministic** conditions and **perfect foresight** optimisation

Initial investment strategy, F^* :
REF (see Appendix C)
SMR (see Chapter 3)
ROB (see Chapter 5)

Step II

Adaptation of investment strategy under **uncertainties** and **myopic** optimisation

Variation of investment strategy,
 var_F

Step III

Projection of the strategy resulting of the myopic optimisations on the PCA metric

Level of robustness of the roadmaps relatively to one another