

# **A risk-averse two-stage stochastic model for optimal participation of hydrogen fuel stations in electricity markets**

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## **Abstract-**

**In this paper, a novel stochastic risk-averse mixed-integer linear programming (MILP) model is developed for optimal electricity procurement of&nbsp;bilateral contracts, a contract with withdrawal penalty (CWP) and balancing market. The HFS is committed to inject a pre-specified volume of hydrogen into a&nbsp;stochastic model, the uncertainties in hydrogen demand and DA market prices are characterized as&nbsp;**

**Index Terms- Green hydrogen; Hydrogen fuel station; Electrolyzer; Renewable energy; Electricity market; Bilateral contracts**

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## **Citation:**

*Jordehi, A.R.; Mansouri, S.A.; Tostado-Véliz, M.; Carrión, M.; Hossain, M.J.; Jurado, F. "A risk-averse two-stage stochastic model for optimal participation of hydrogen fuel stations in electricity markets", International Journal of Hydrogen Energy, . .*