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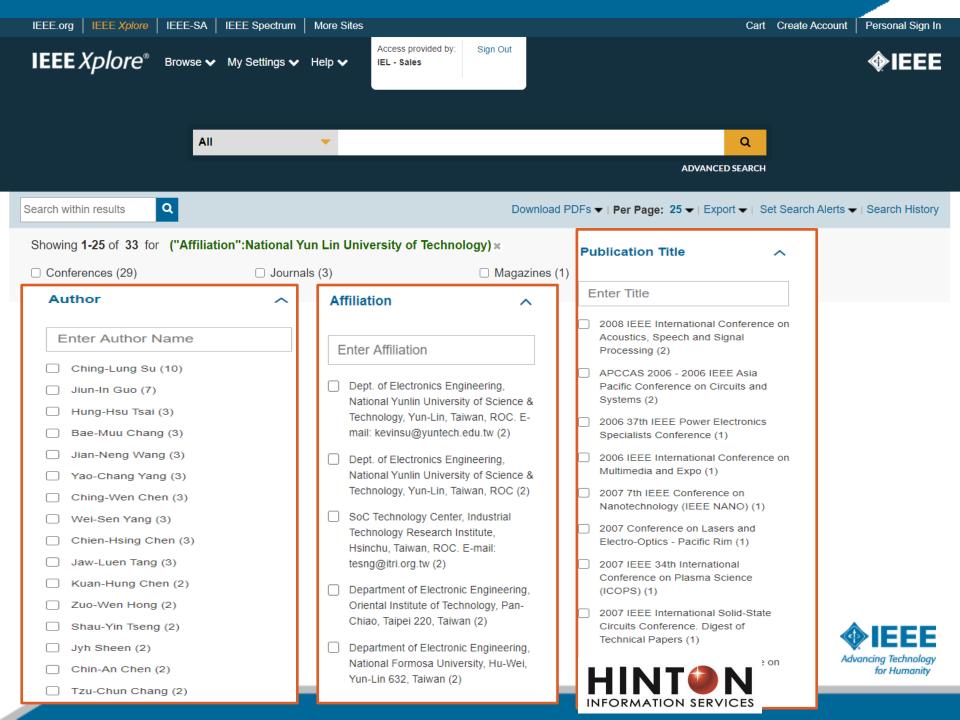
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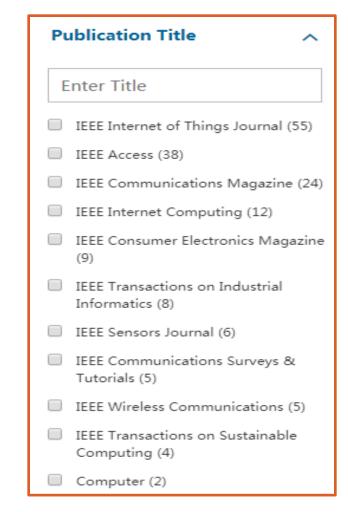




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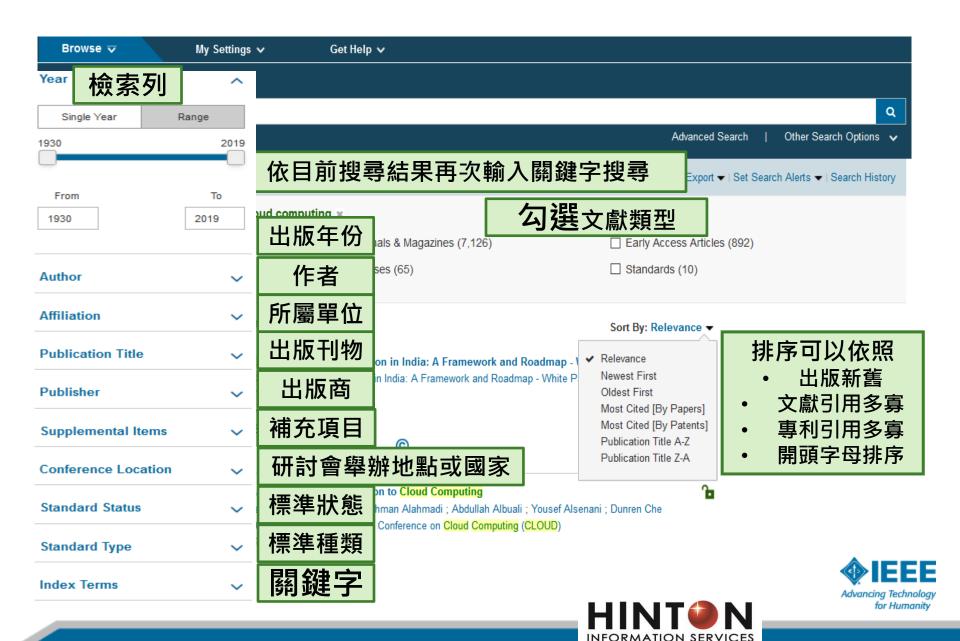


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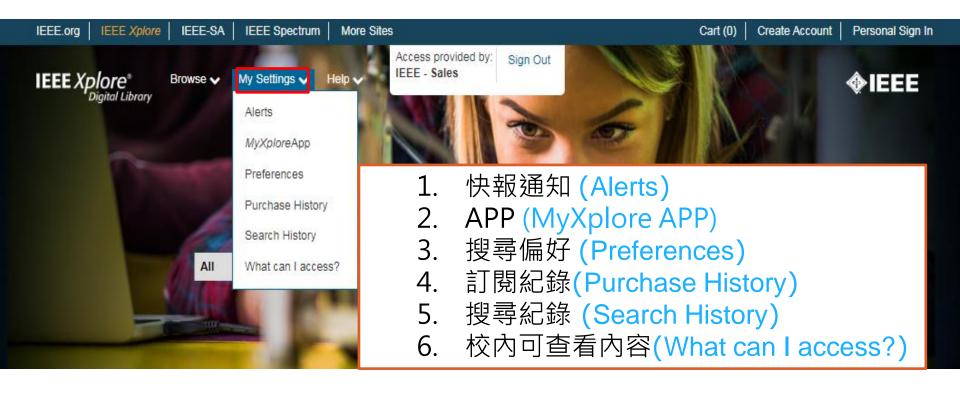
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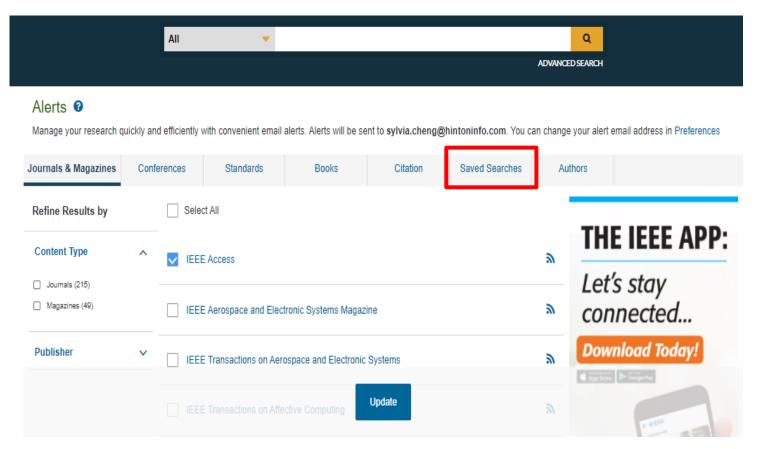
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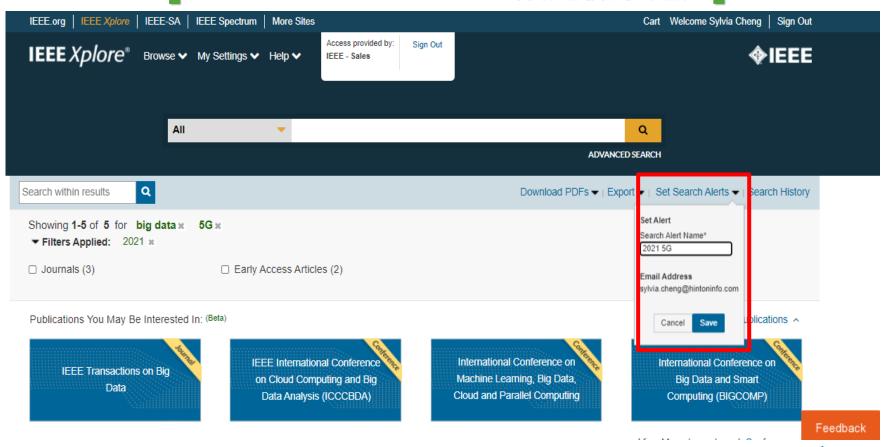
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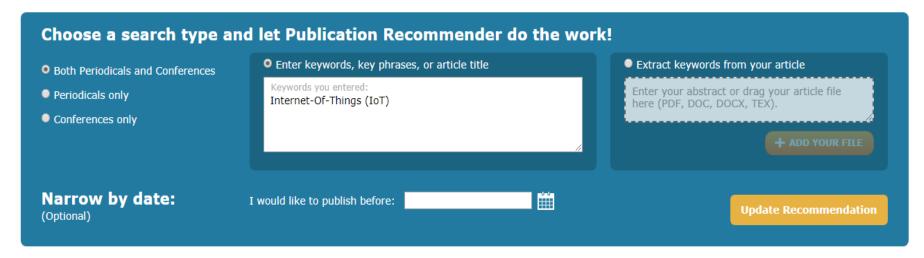


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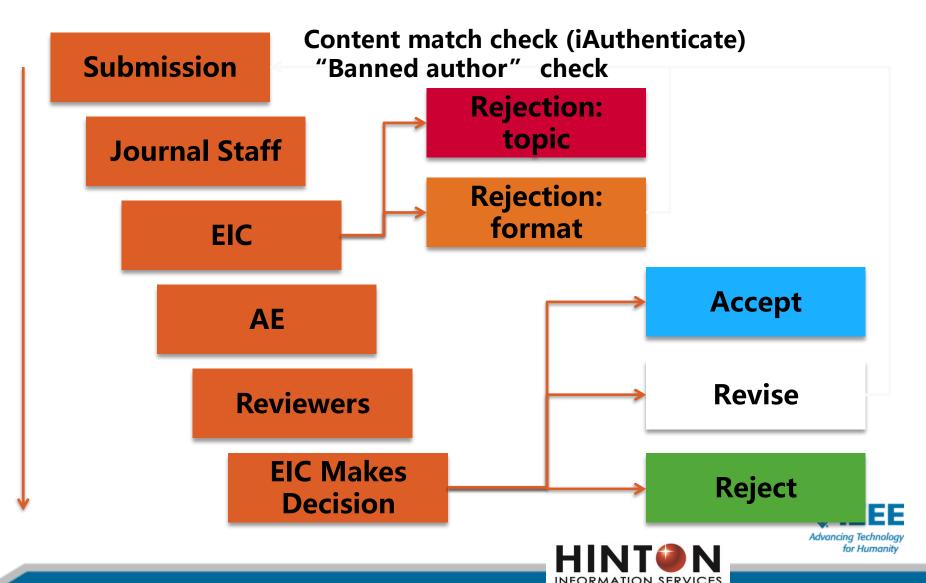
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We then have

$$(P_t^{s,+} + P_t^{s,-})^2 - (P_t^{s,+} - P_t^{s,-})^2 + 4P_t^{s,+}P_t^{s,-}$$

 $< (\hat{P}_t^{s,+} - \hat{P}_t^{s,-})^2 + 4\hat{P}_t^{s,+}\hat{P}_t^{s,-}$
 $- (\hat{P}_t^{s,+} + \hat{P}_t^{s,-})^2.$ (32)

Since $P_t^{k,+} - P_t^{k,-} = \tilde{P}_t^{k,+} - \tilde{P}_t^{k,-}$, we then have $P_t^{k,+} < P_t^{k,+}$, and $P_t^{k,-} < P_t^{k,-}$. Because the operational cost is an increasing function of $\{P_t^{k,+}, P_t^{k,-}\}$, we obtain that

$$c_{n/m}(P_t^{s,+}, P_t^{s,-}) < c_{n/m}(\hat{P}_t^{s,+}, \hat{P}_t^{s,-}).$$
 (33)

Therefore the optimal pair $\{P_i^{k,+}, P_i^{k,-}\}$ must satisfy that $P_i^{k,+}P_i^{k,-}=0$, i.e., only one of $P_i^{k,+}, P_i^{k,-}$ can be non-zero.

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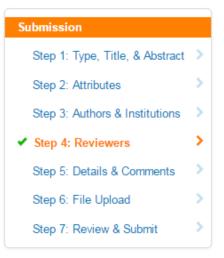
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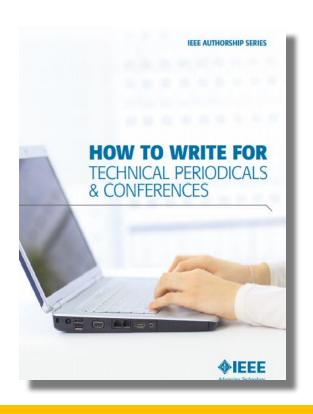


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