

8

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9 Apêndice

9.1 Tabelas

TABELA A1 – Dados Técnicos das Usinas Termelétricas

Empreendimento Termelétrico	Potência	Disp	GF	CV
Campina Grande	164.2	157.7	123.6	267.15
Global I	140.0	134.5	105.3	267.14
Global II	148.0	139.2	109.3	267.14
Nova Olinda	165.0	152.1	120.8	267.14
Tocantinópolis	165.0	152.1	120.8	267.14
Itapebi	137.6	129.5	103.7	266.21
Monte Pascoal	137.6	129.5	104.8	260.83
Termocabo	49.7	46.8	38.0	264.0
Termonordeste	170.8	155.8	123.8	267.0
Termeparaíba	170.8	155.8	123.9	267.0
Maracanaú I	162.3	149.7	122.9	256.91
Viana	170.8	164.0	121.5	267.15
Palmeiras De Goiás	174.3	133.	69.8	515.79
Macaé Merchant	928.7	878.3	674.3	281.27
Do Atlântico	490.0	419.8	419.8	94.0
Baía Formosa	31.6	29.1	19.0	430.19
Camaçari Polo De Apoio I	148.0	139.2	101.4	429.05
Camaçari Muricy I	148.0	139.2	101.4	429.05
Petrolina	136.0	125.3	84.7	470.73
Cisframa	4.0	3.3	2.3	150.0
Potiguar	52.8	50.7	27.8	635.9
Potiguar III	66.0	54.5	29.5	635.89
Pau Ferro I	94.0	94.0	46.5	705.0
Termomananus	142.2	142.2	70.4	705.0

9.2 Gráficos

GRÁFICO A1 – Custo Esperado de Operação (COP)

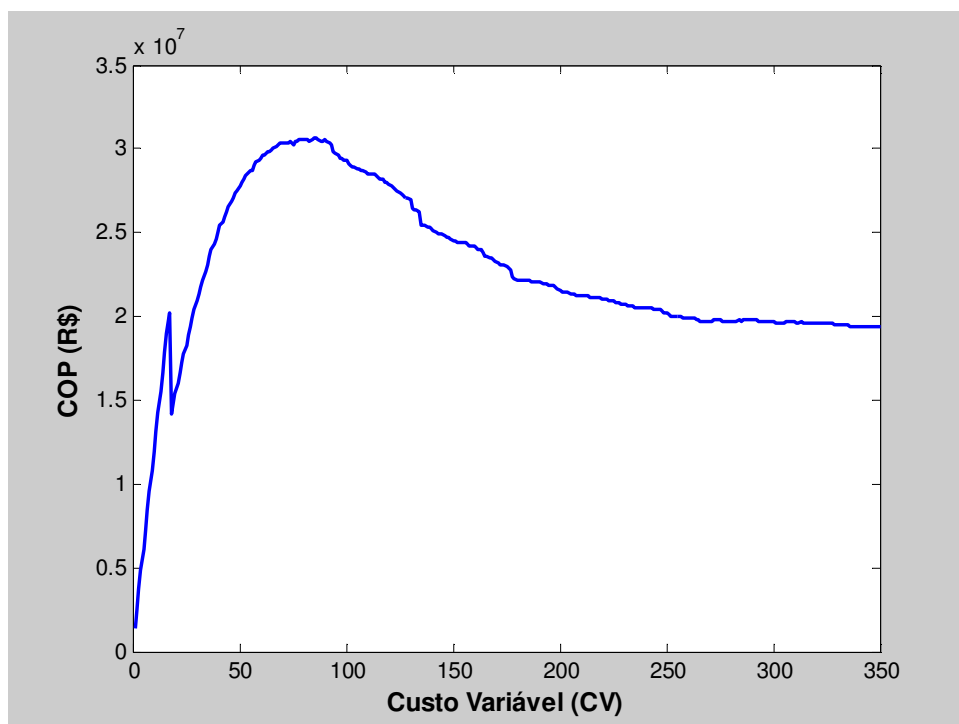
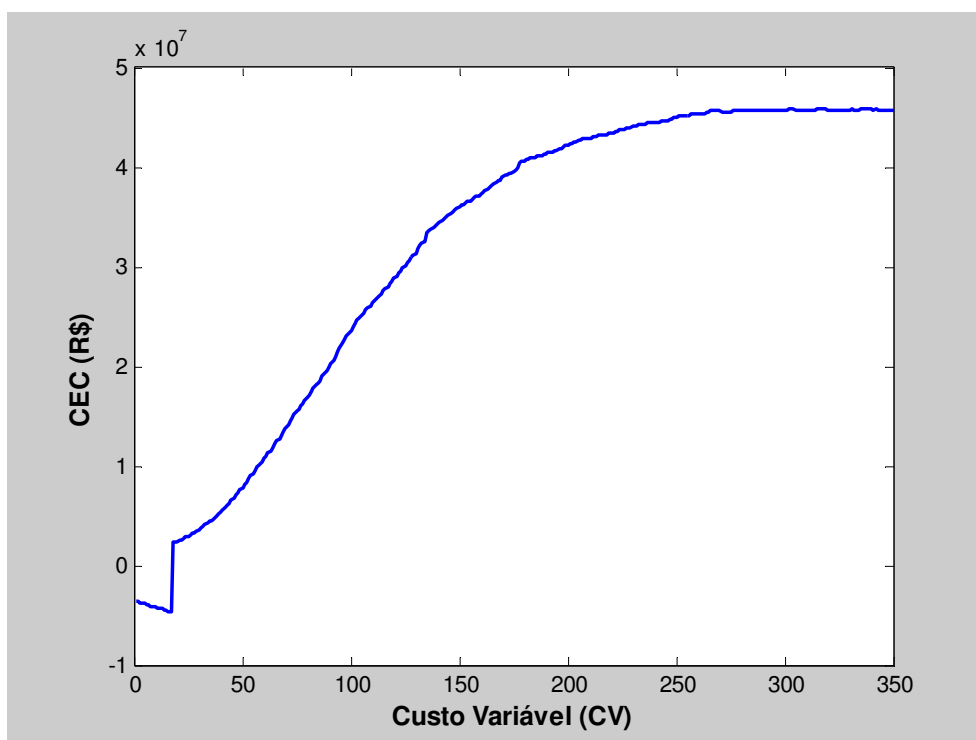


GRÁFICO A2 – Custo Esperado de Operação (CEC)



Abaixo, seguem os gráficos de imagem das funções (uma para cada cenário de simulação) de lucro esperado do empreendedor que são discutidas, em detalhe, na subseção 6.2.

GRÁFICO A3 – Lucro Esperado (Fator 1.000)

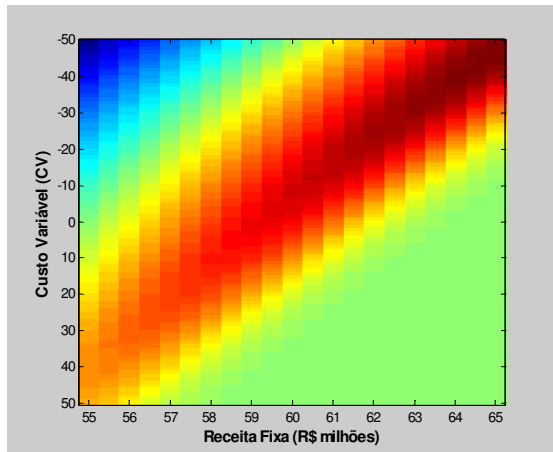


GRÁFICO A4 – Lucro Esperado (Fator 1.125)

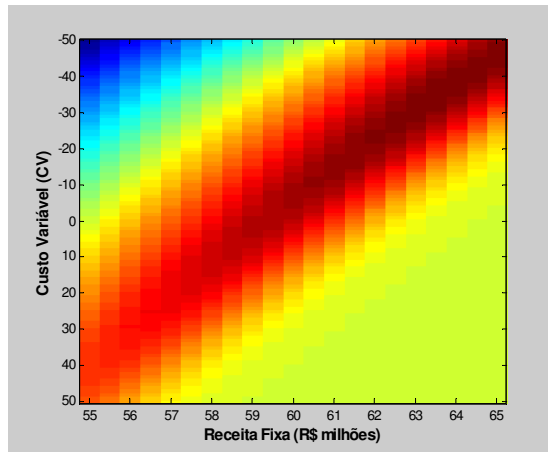


GRÁFICO A5 – Lucro Esperado (Fator 1.250)

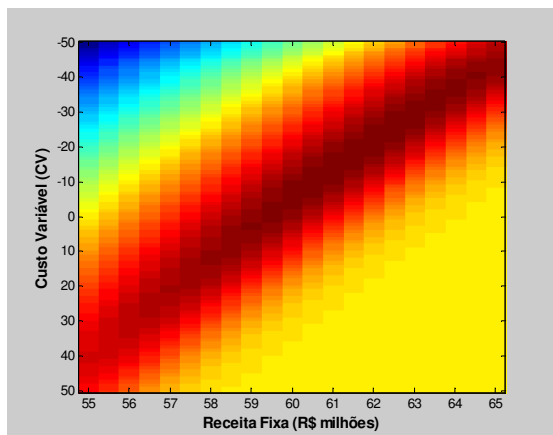


GRÁFICO A6 – Lucro Esperado (Fator 1.375)

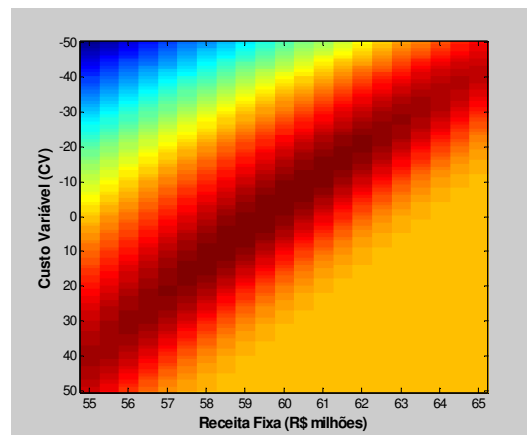


GRÁFICO A7 – Lucro Esperado (Fator 1.500)

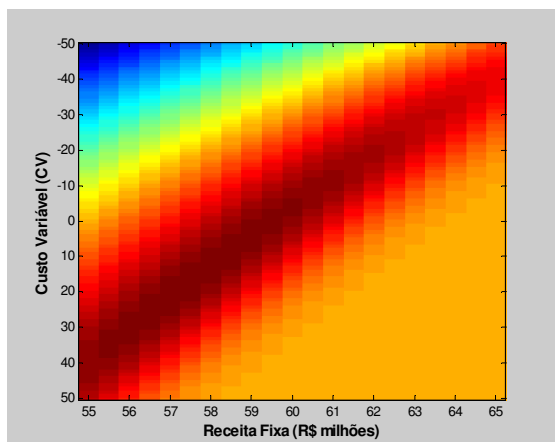


GRÁFICO A8 – Lucro Esperado (Fator 1.625)

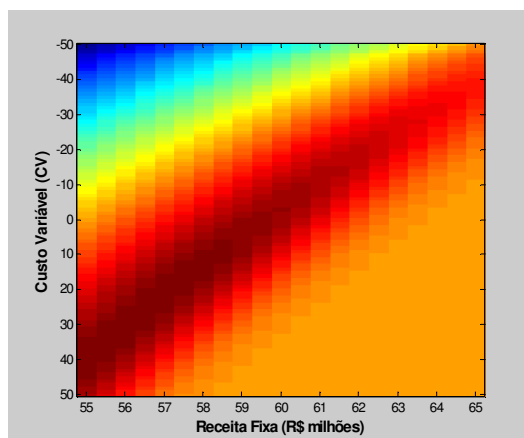
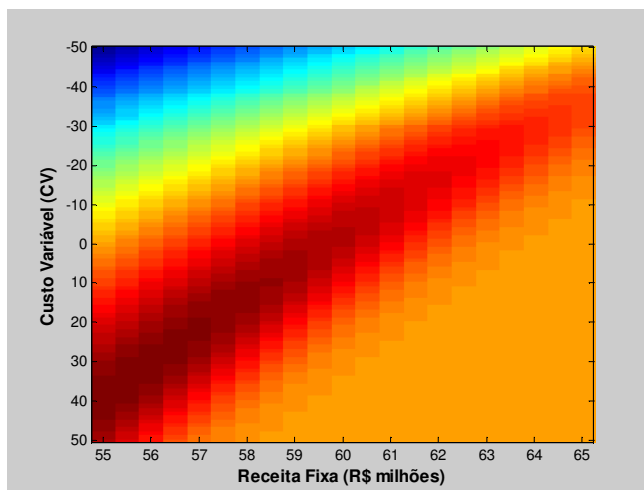


GRÁFICO A9 – Lucro Esperado (Fator 1.750)



9.3 Desenvolvimento de Expressões

- $\frac{\partial}{\partial K^B} E_D[\min(D, K^B)]$ da equação (5.21);

$$E_D[\min(D, K^B)] = E_D[\min(D, K^B) | D \geq K^B] \cdot \Pr[D \geq K^B] \\ + E_D[\min(D, K^B) | D < K^B] \cdot \Pr[D < K^B]$$

$$= K^B [1 - G(K^B)] + \int_0^{K^B} D g(D | D < K^B) dD * G(K^B) \\ = K^B [1 - G(K^B)] + \int_0^{K^B} D \frac{g(D)}{G(K^B)} dD * G(K^B) \\ = K^B [1 - G(K^B)] + \int_0^{K^B} D g(D) dD$$

Derivando a expressão acima com relação K^B e aplicando-se o Teorema Fundamental do Cálculo obtém-se:

$$[1 - G(K^B)] + K^B [-g(K^B)] + K^B g(K^B)$$

Cancelando termos, obtém-se:

$$[1 - G(K^B)]$$