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Abstract title:

Recent advances in electricity price forecasting: A 2019 perspective

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Electricity price forecasting (EPF) is a branch of energy forecasting on the interface between econometrics/statistics and engineering, which focuses on predicting the spot and forward prices in wholesale electricity markets. Over the last 25 years, a variety of methods and ideas have been tried for EPF, with varying degrees of success. In this talk I will review recent developments in this fascinating area, including (but not limited to) probabilistic forecasting, combining forecasts and deep learning.