

Smart Distribution Systems

Forecasting Assignment

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Forecasting Assignment (1)

- **Create a neural network to forecast day-ahead electricity prices**
 - As good as possible
- **Evaluation is based on the Mean Squared Error:**
$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (Y_i - \hat{Y}_i)^2.$$
- **Forecast the hourly Belpex prices for the period from 23/01/2024, at 00:00, to 25/01/2024, at 23:00.**
- **Available data:**
 - Day-Ahead Price BE (from 01/01/2021 00:00 to 22/01/2024 23:00)
 - Load Forecast FR (from 01/01/2021 00:00 to 25/01/2024 23:00)
 - Generation Forecast FR (from 01/01/2021 00:00 to 25/01/2024 23:00)
 - Wind Generation Forecast BE (from 01/01/2021 00:00 to 25/01/2024 23:00)
 - Solar Generation Forecast BE (from 01/01/2021 00:00 to 25/01/2024 23:00)
 - Load Forecast BE (from 01/01/2021 00:00 to 25/01/2024 23:00)
- **You can work together with others (2-3 people per group)**

Forecasting Assignment (2)

- **Create a predictions.csv file with 3*24 rows, each row should contain the forecast for that hour (3 predicted days).**
 - => 1 column with 72 rows
 - MSE calculation is automated -> If your prediction is not in the correct format, it will not be evaluated.
 - **Do not include a column label nor an index column, the only column of your csv should be your forecasted values.**
- **Write a report of 3 to 5 pages (including plots) with the results of your work!**
 - Add plots, performance metrics (table), explanation of feature selection and network architecture selection.
- **Deadline: 12 May 2024, at 11:59 pm**
 - Zip your “*NN model, predictions.csv and report*” and name by your student numbers
 - Send it to both TA by email (sina.toghranegar@kuleuven.be)