

# Cálculo da PLD

## Análise dos dados da entrada

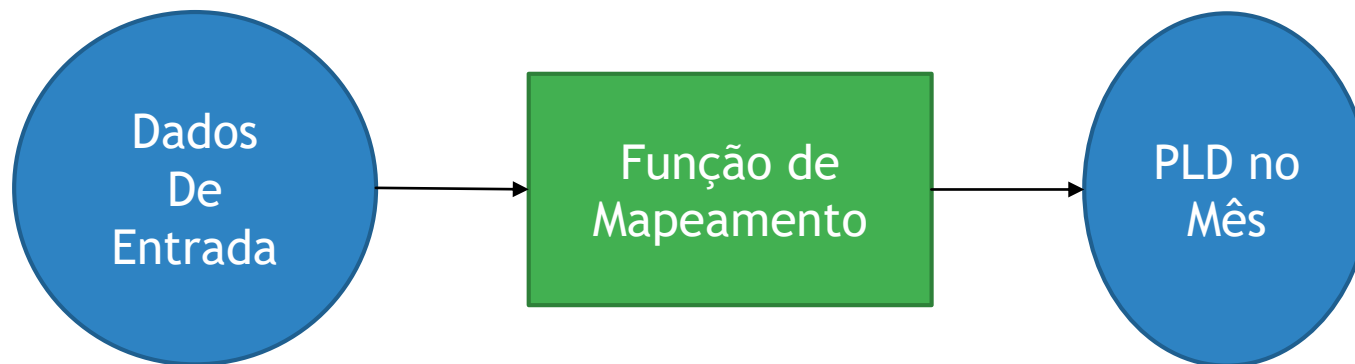
Nome: Felipe Claudio da Silva Santos

Orientador: Luiz Pereira Calôba

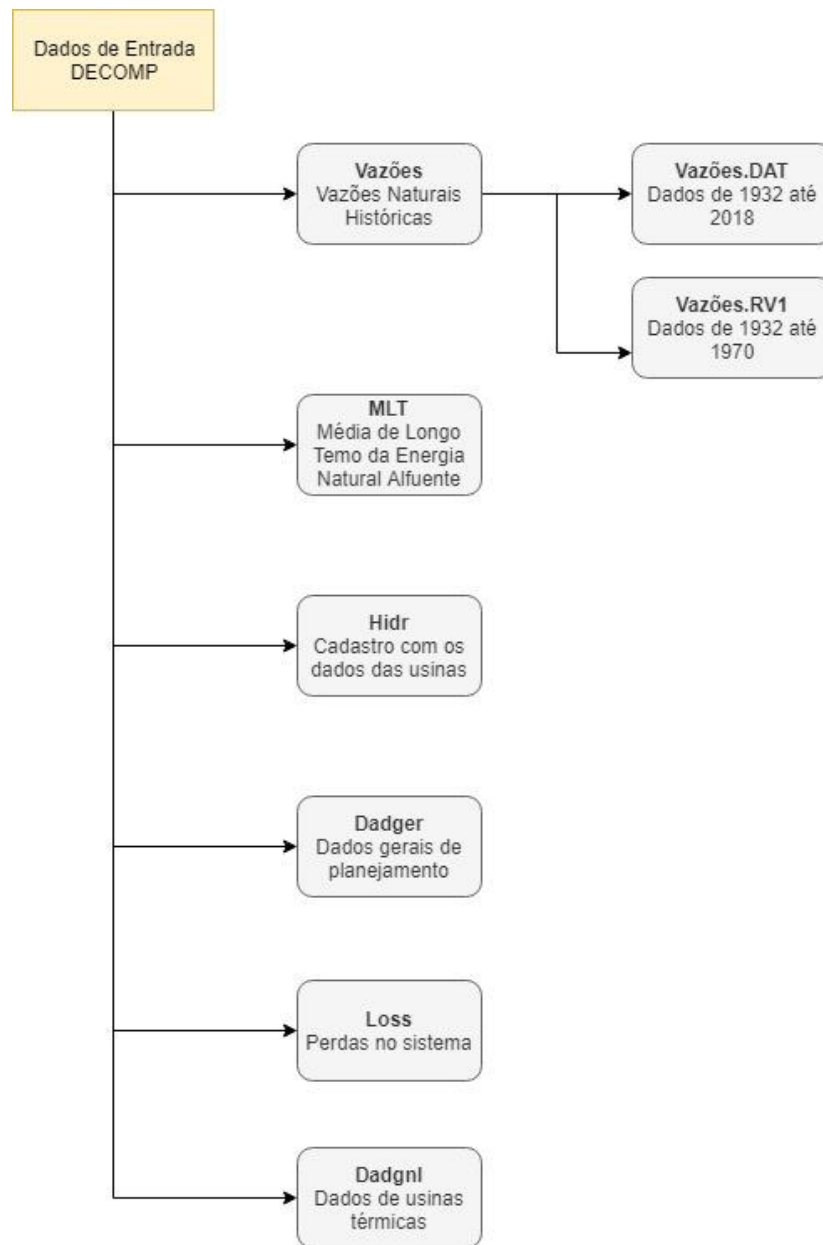
Co-orientador: Natanael Nunes de Moura Junior

# Objetivo

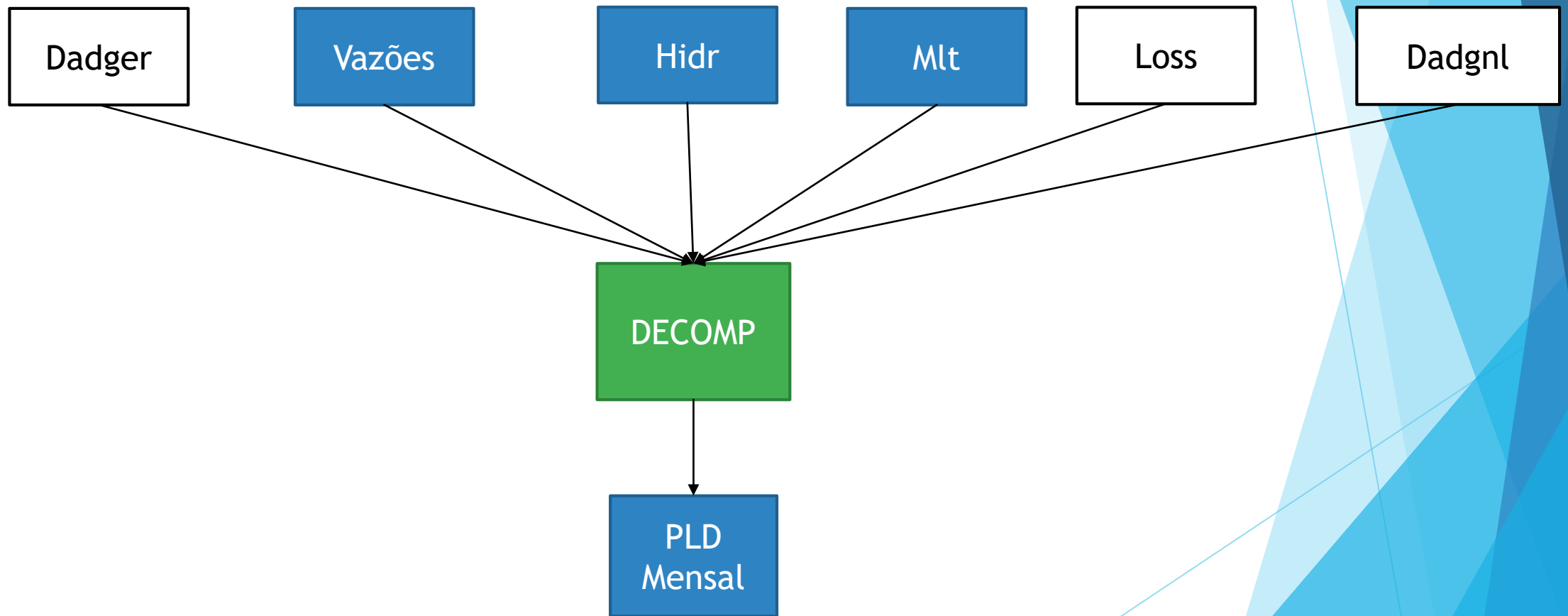
- ▶ Obter a função de mapeamento utilizada para estimar o PLD do mês atual a partir dos dados fornecidos publicamente.



# Informações sobre os dados utilizados

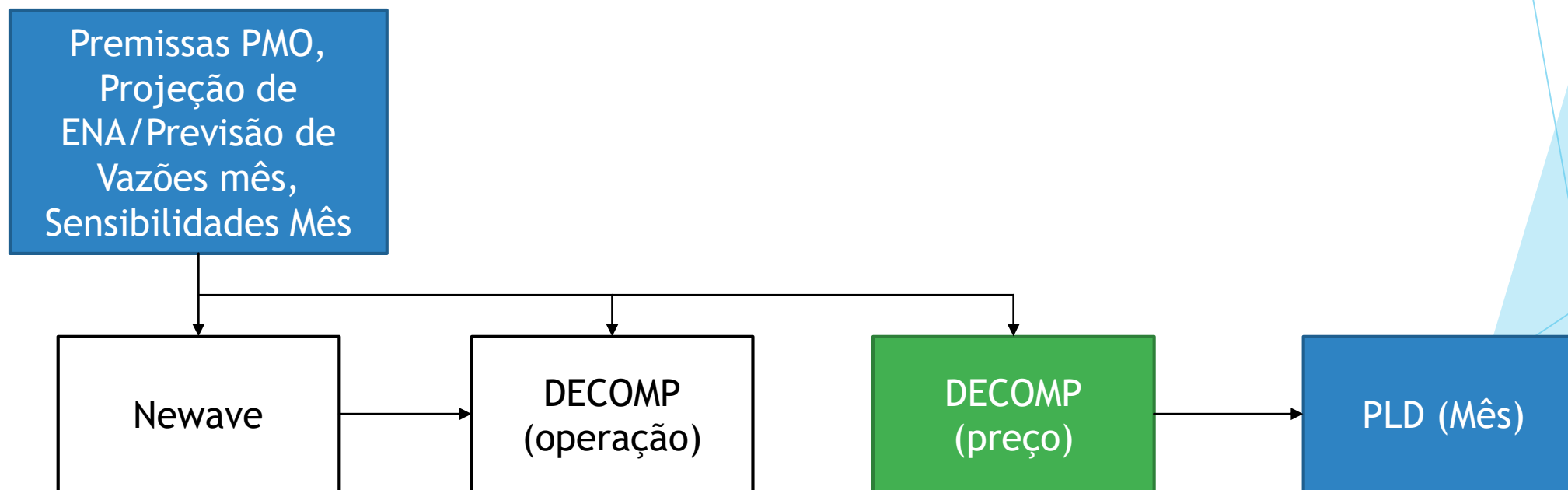


# Arquivos de entrada Utilizados



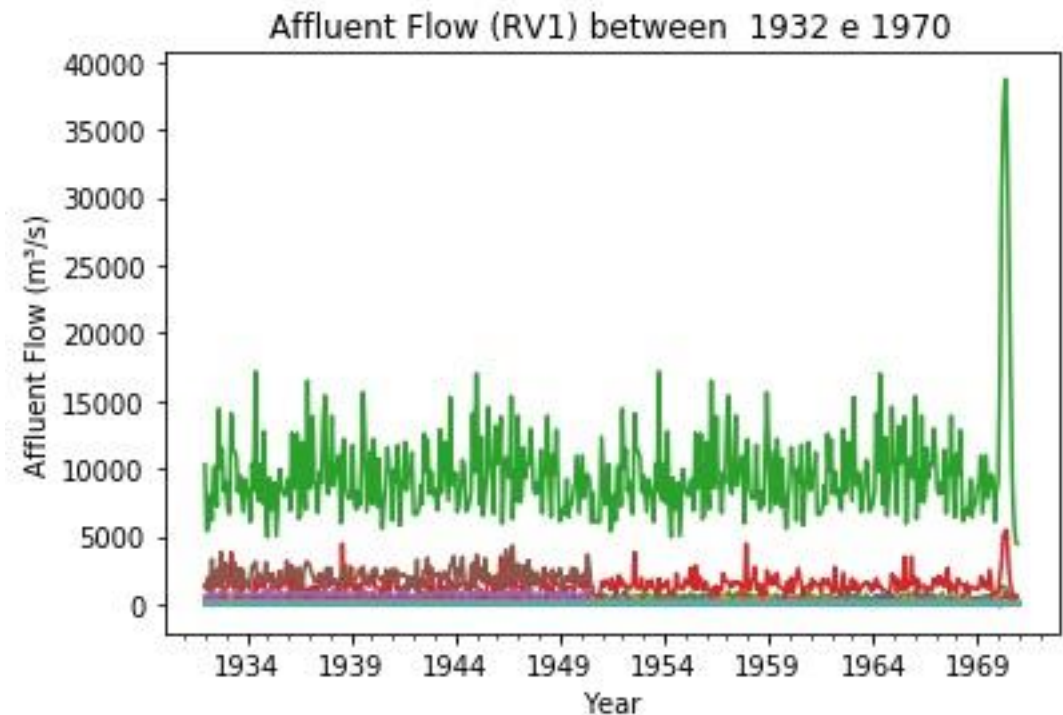
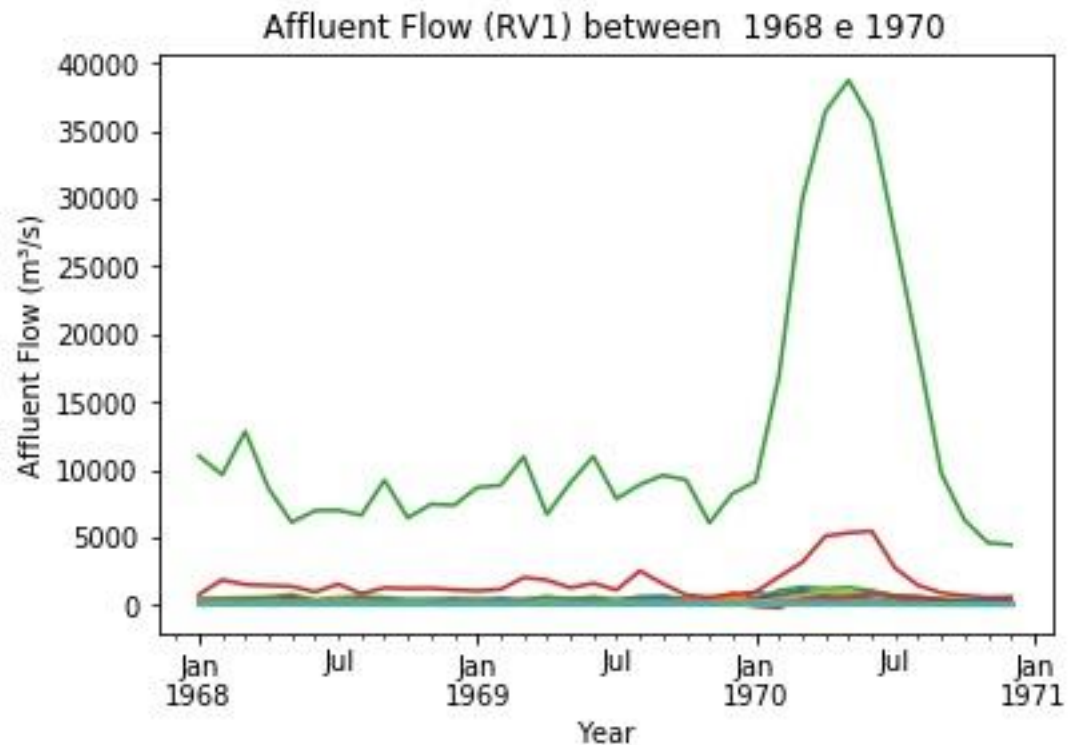
# Dados de Entrada

- ▶ Serão utilizadas as entradas do modelo decomp preço para o mês atual:



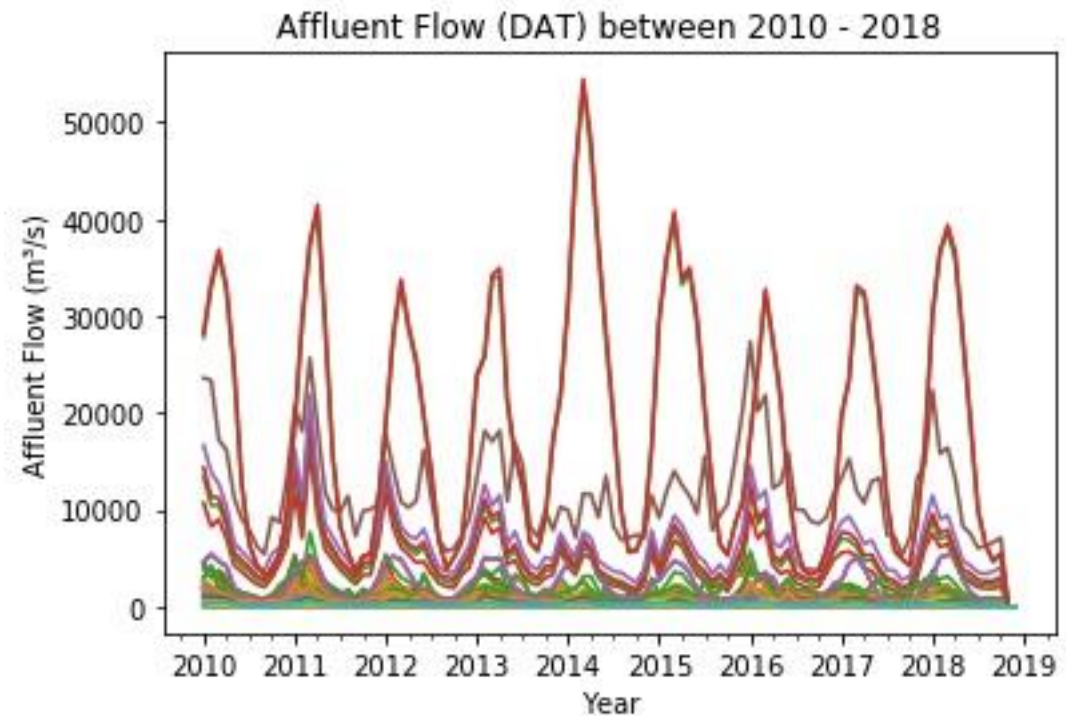
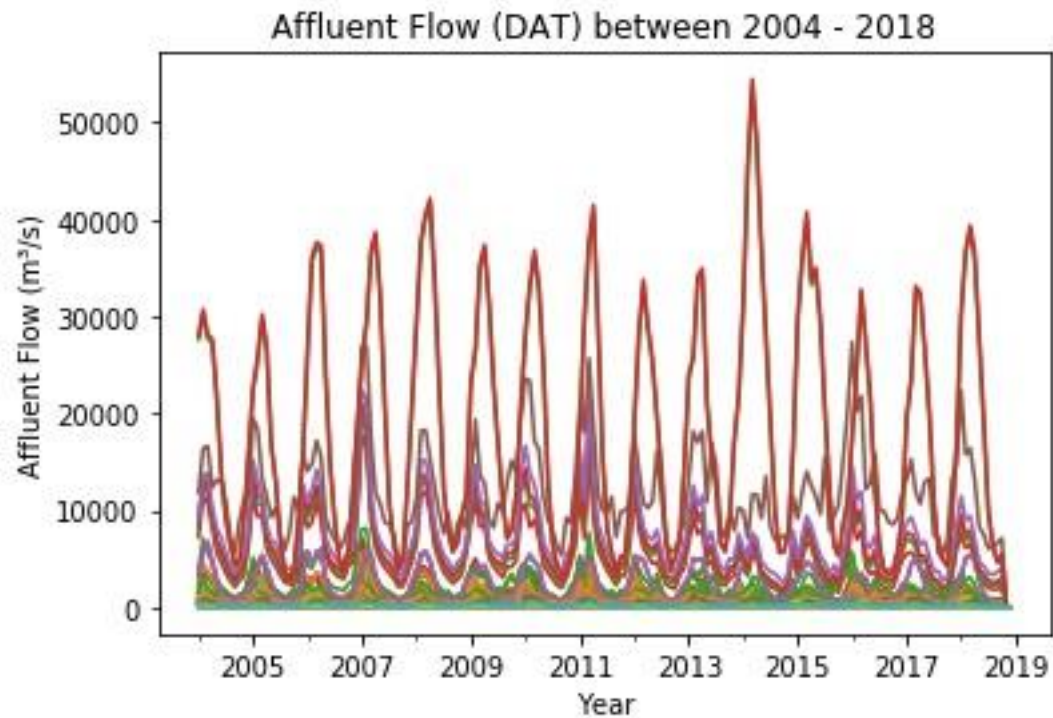
# Séries Temporais

## ► Vazões.RV1



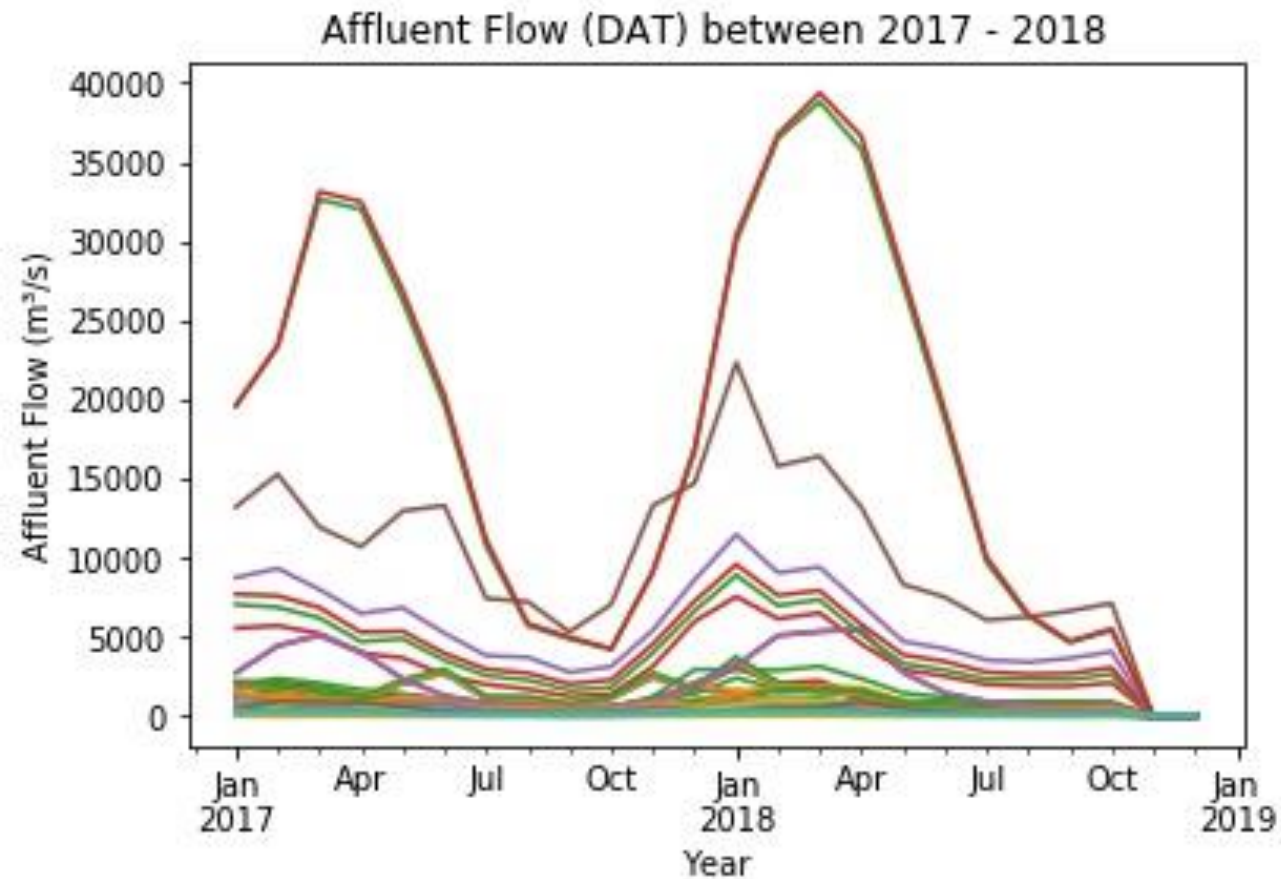
# Séries Temporais

## ► Vazões.DAT



# Séries Temporais

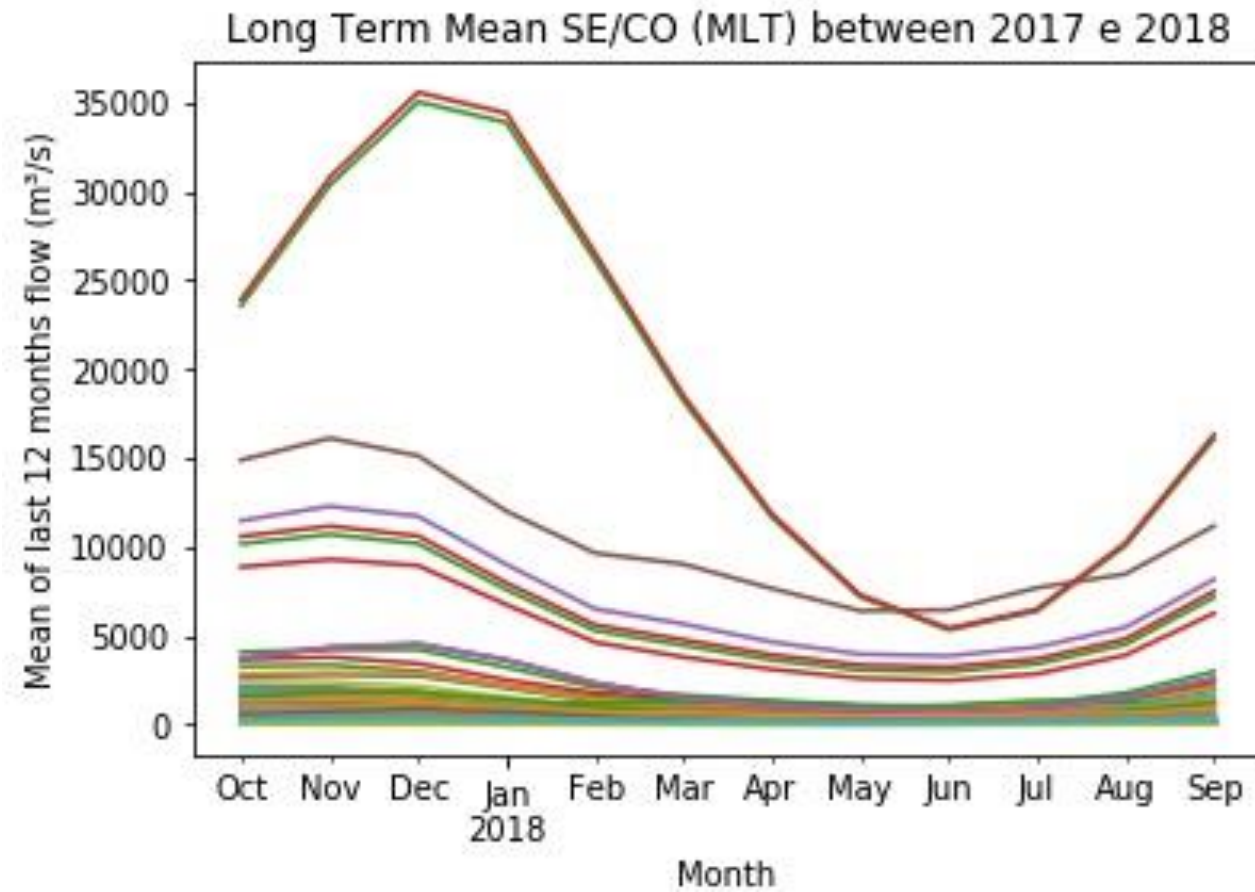
## ► Vazões.DAT





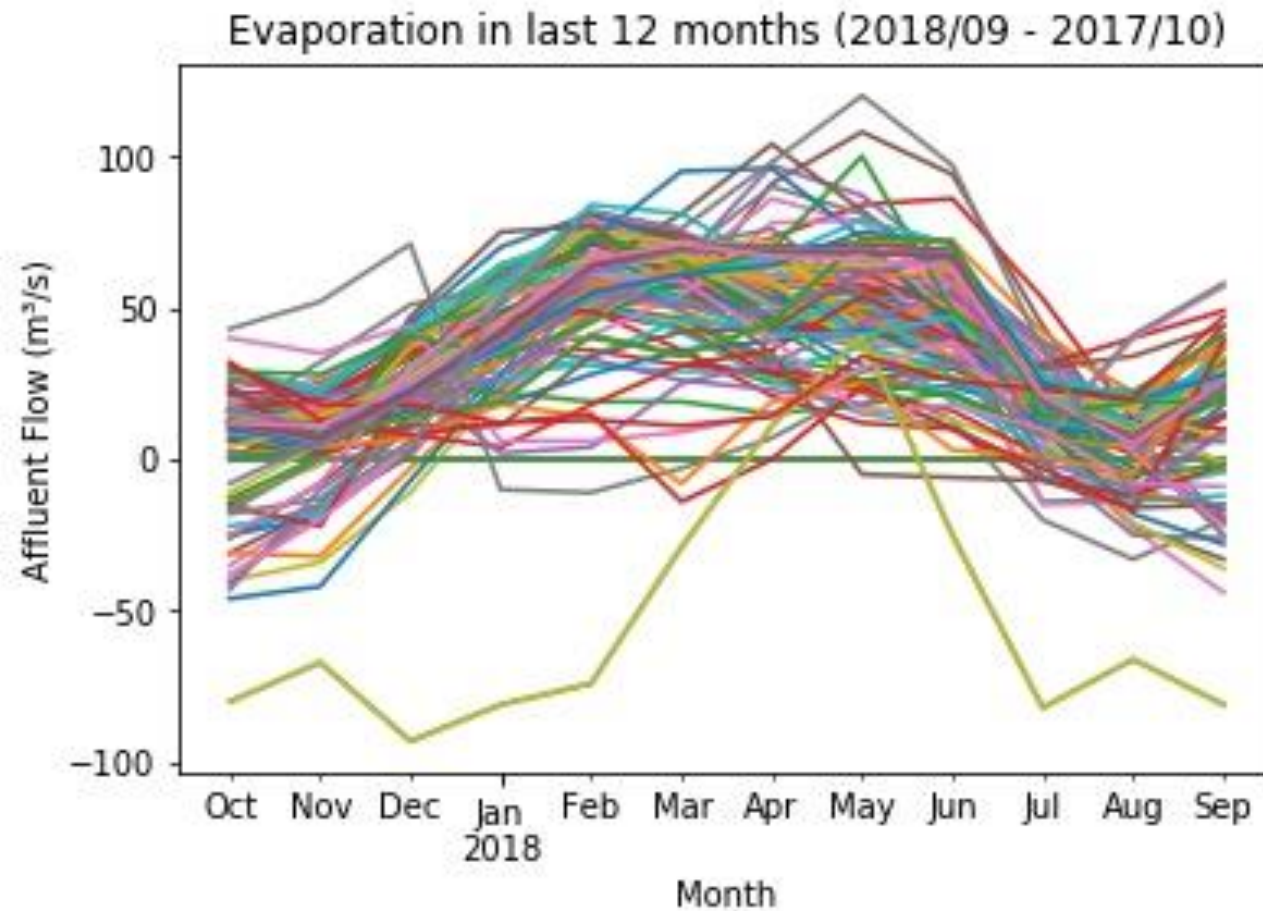
# Séries Temporais

## ► Média de Longo Termo



# Séries Temporais

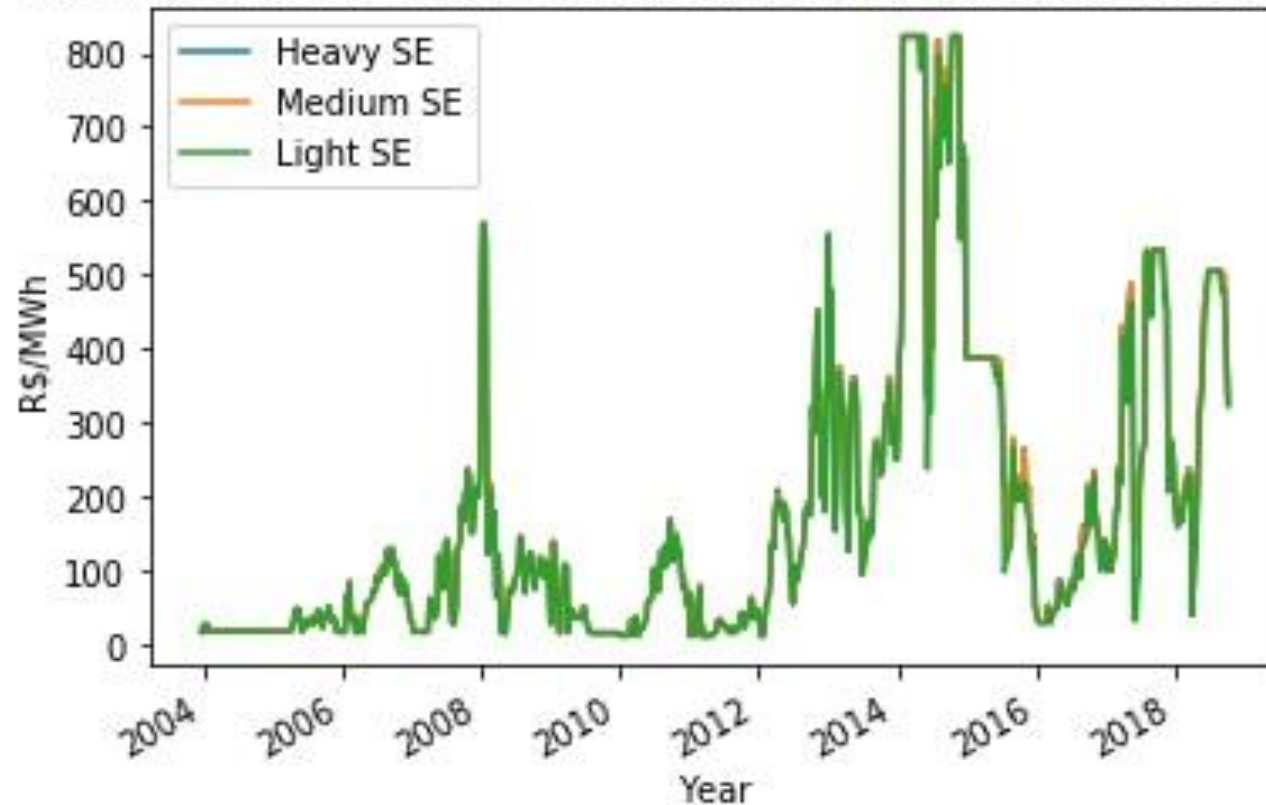
## ► Evaporação



# Séries Temporais

## ► PLD Semanal

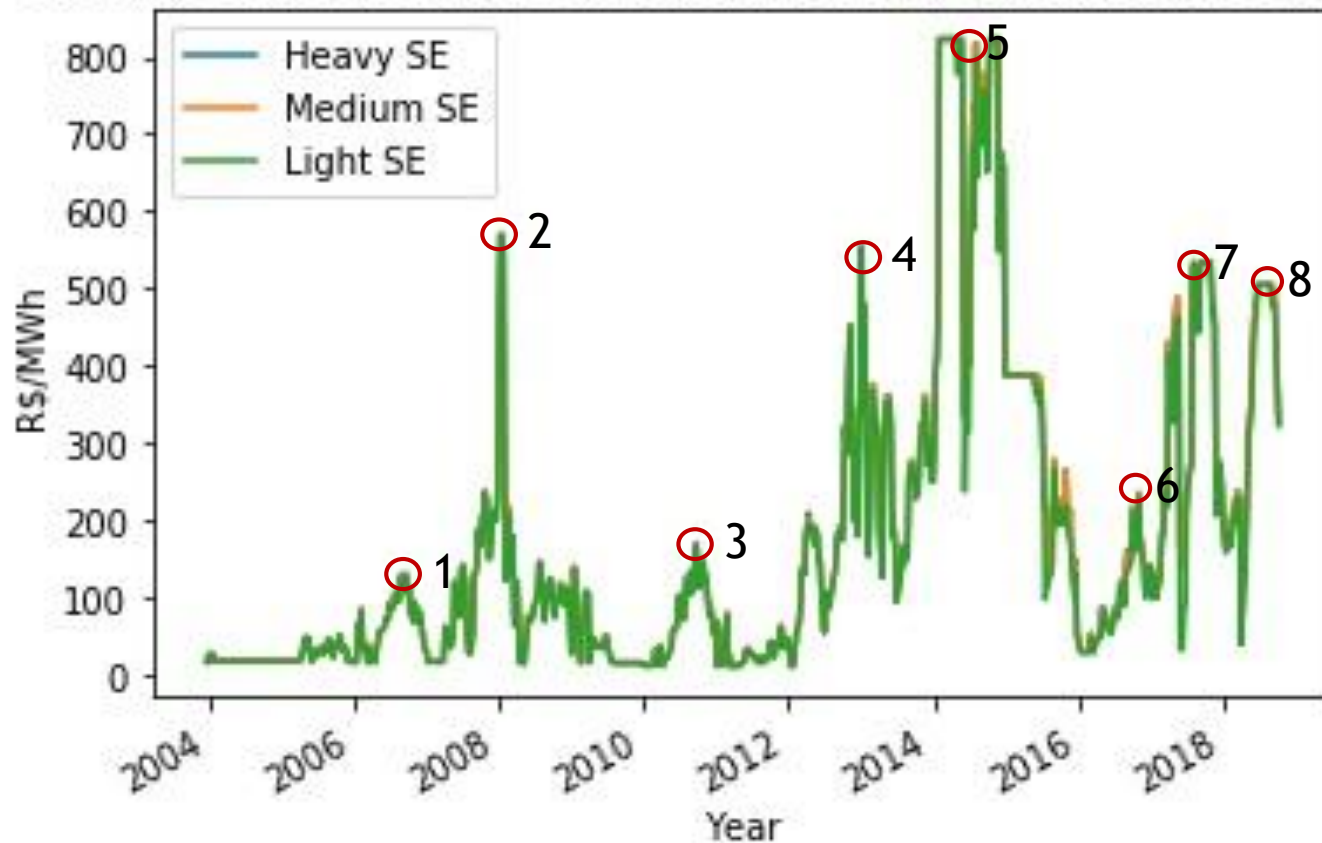
Weekly Settlement Price of Differences (PLD) between 2004 - 2018



# Séries Temporais

## ► PLD Mensal

Weekly Settlement Price of Differences (PLD) between 2004 - 2018

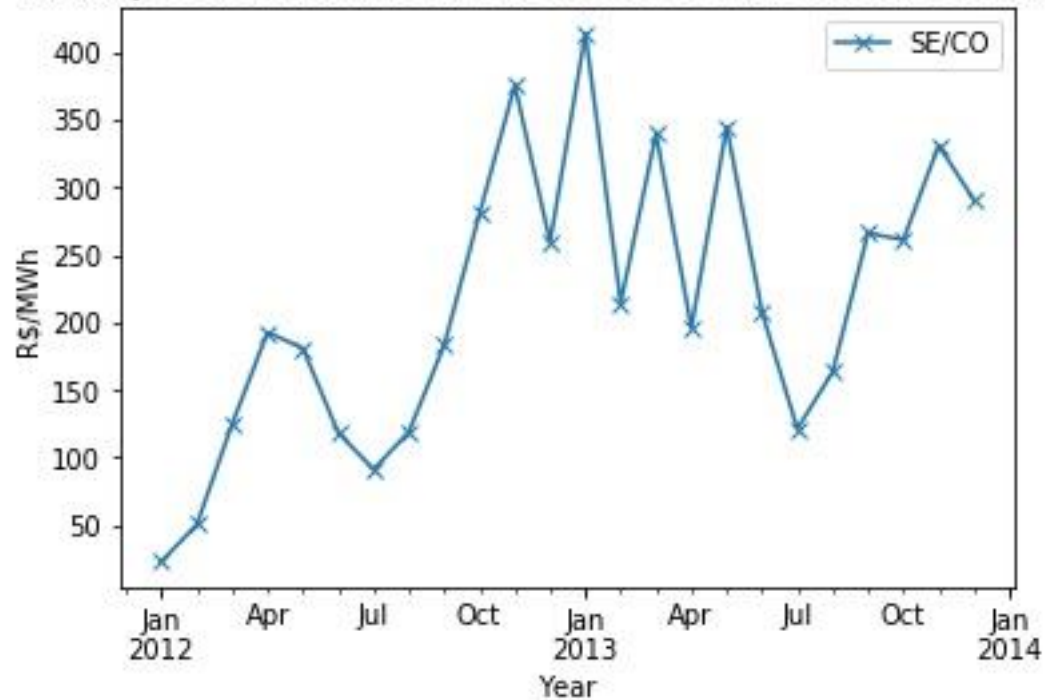


- Eleições: 1, 4, 5, 8
- Crise financeira mundial: 2
- Seca no nordeste: 4
- Seca no sudeste: 4, 5
- Entre 2012 e 2017 chuvas irregulares (SU, CO, NE): 4, 5, 6, 7

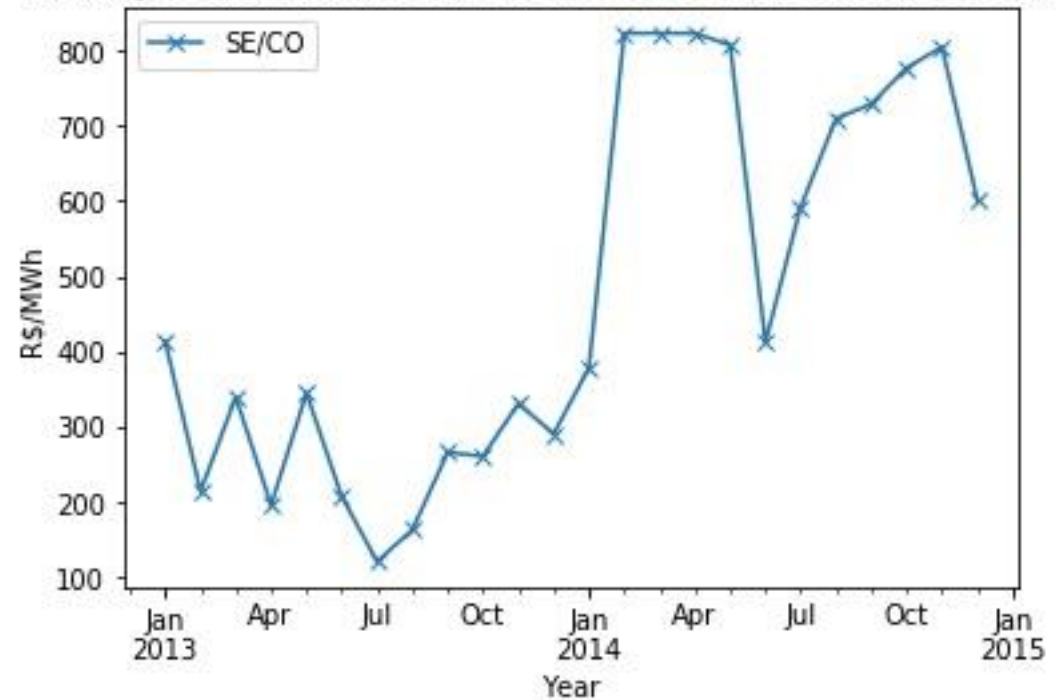
# Séries Temporaires

## ► PLD Mensal

Monthly Settlement Price of Differences (PLD) between 2012 - 2013



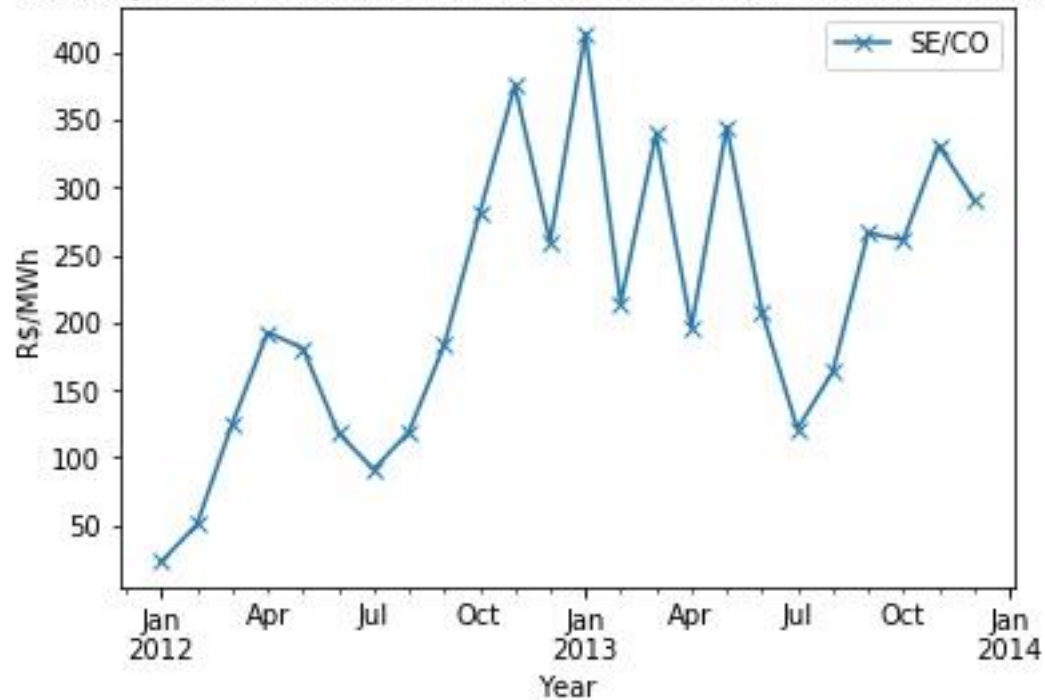
Monthly Settlement Price of Differences (PLD) between 2013 - 2014



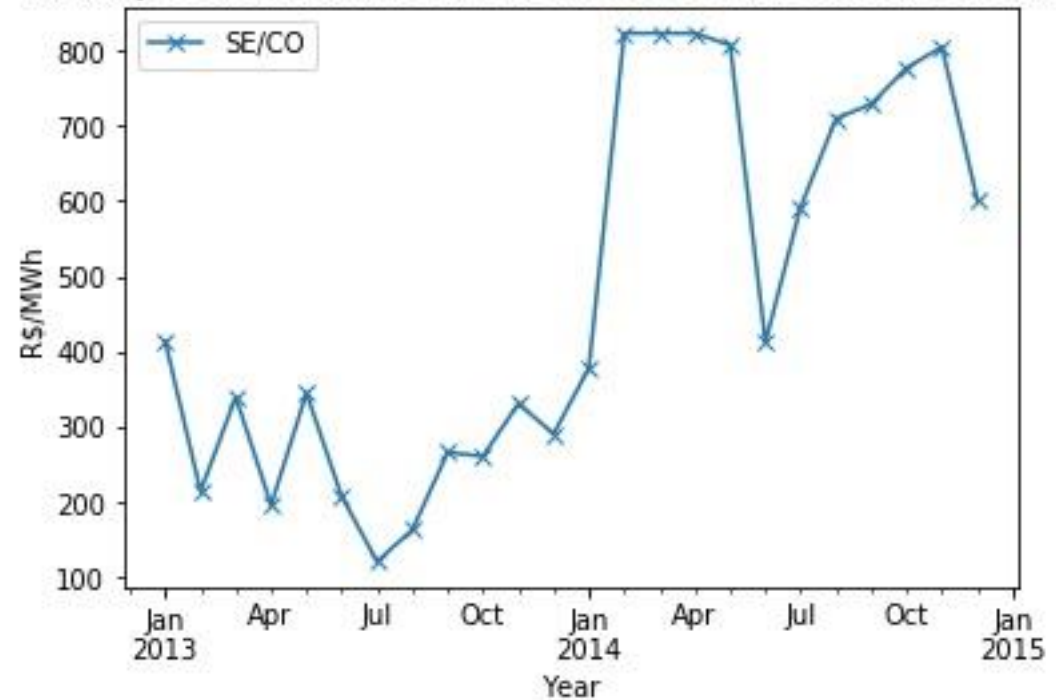
# Séries Temporaires

## ► PLD Mensal

Monthly Settlement Price of Differences (PLD) between 2012 - 2013



Monthly Settlement Price of Differences (PLD) between 2013 - 2014

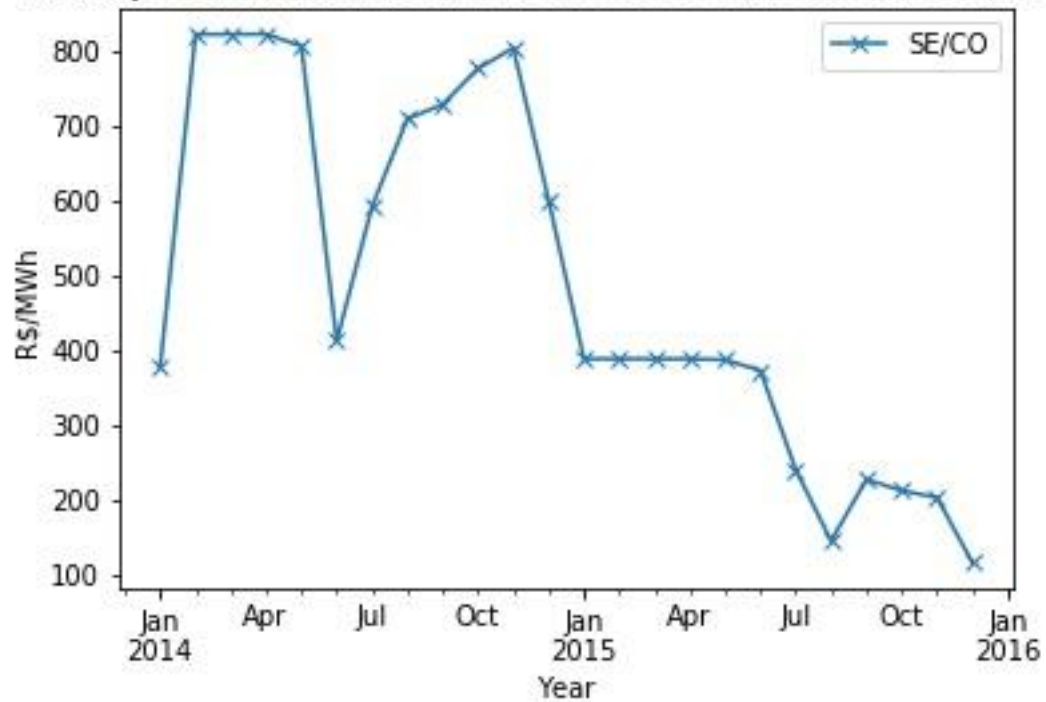




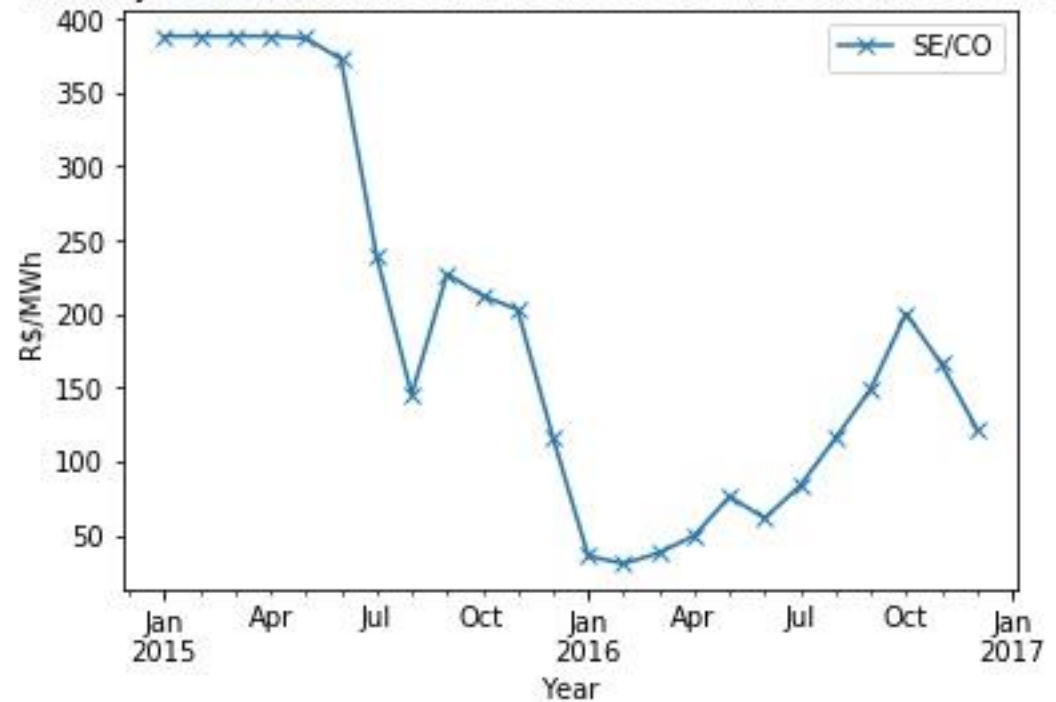
# Séries Temporaires

## ► PLD Mensal

Monthly Settlement Price of Differences (PLD) between 2014 - 2015



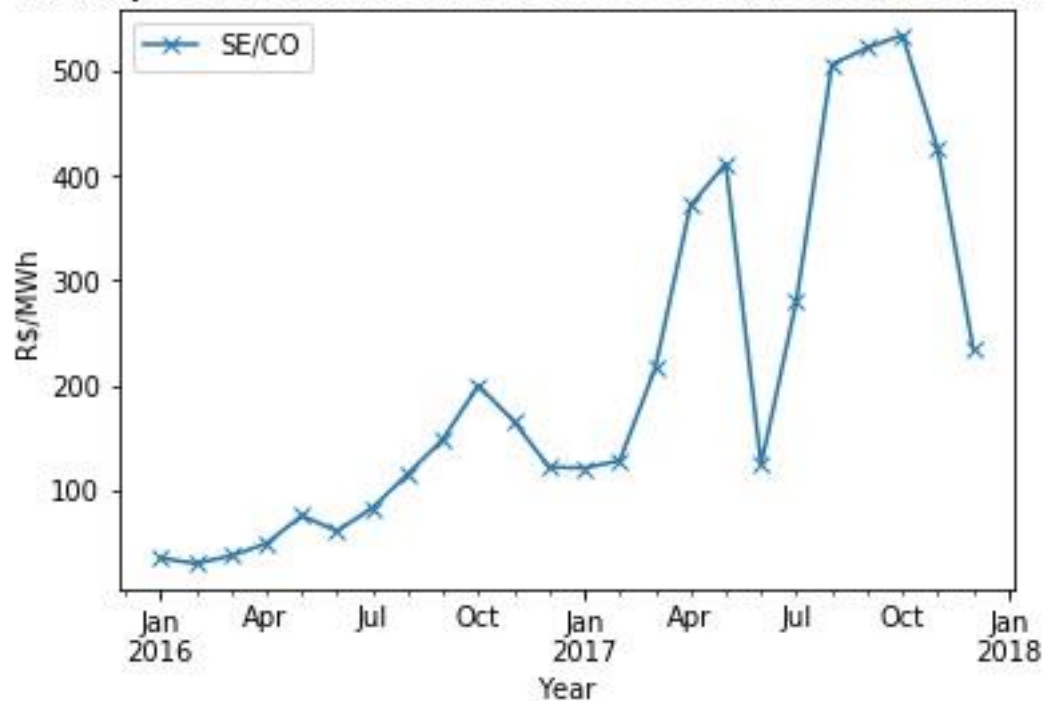
Monthly Settlement Price of Differences (PLD) between 2015 - 2016



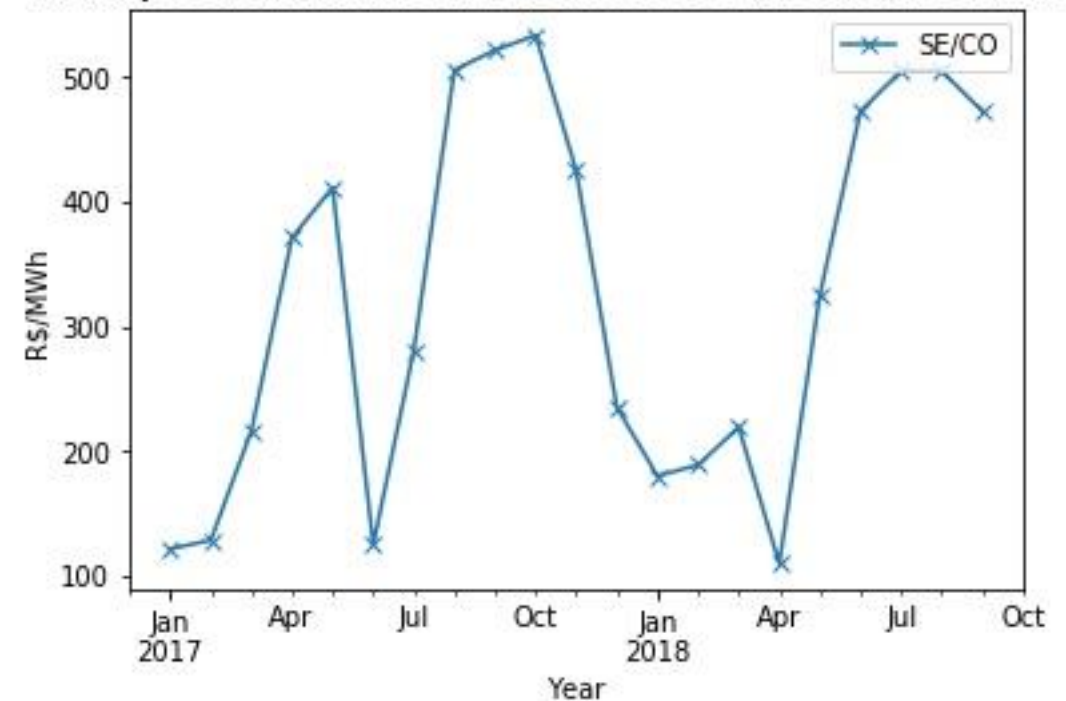
# Séries Temporaires

## ► PLD Mensal

Monthly Settlement Price of Differences (PLD) between 2016 - 2017

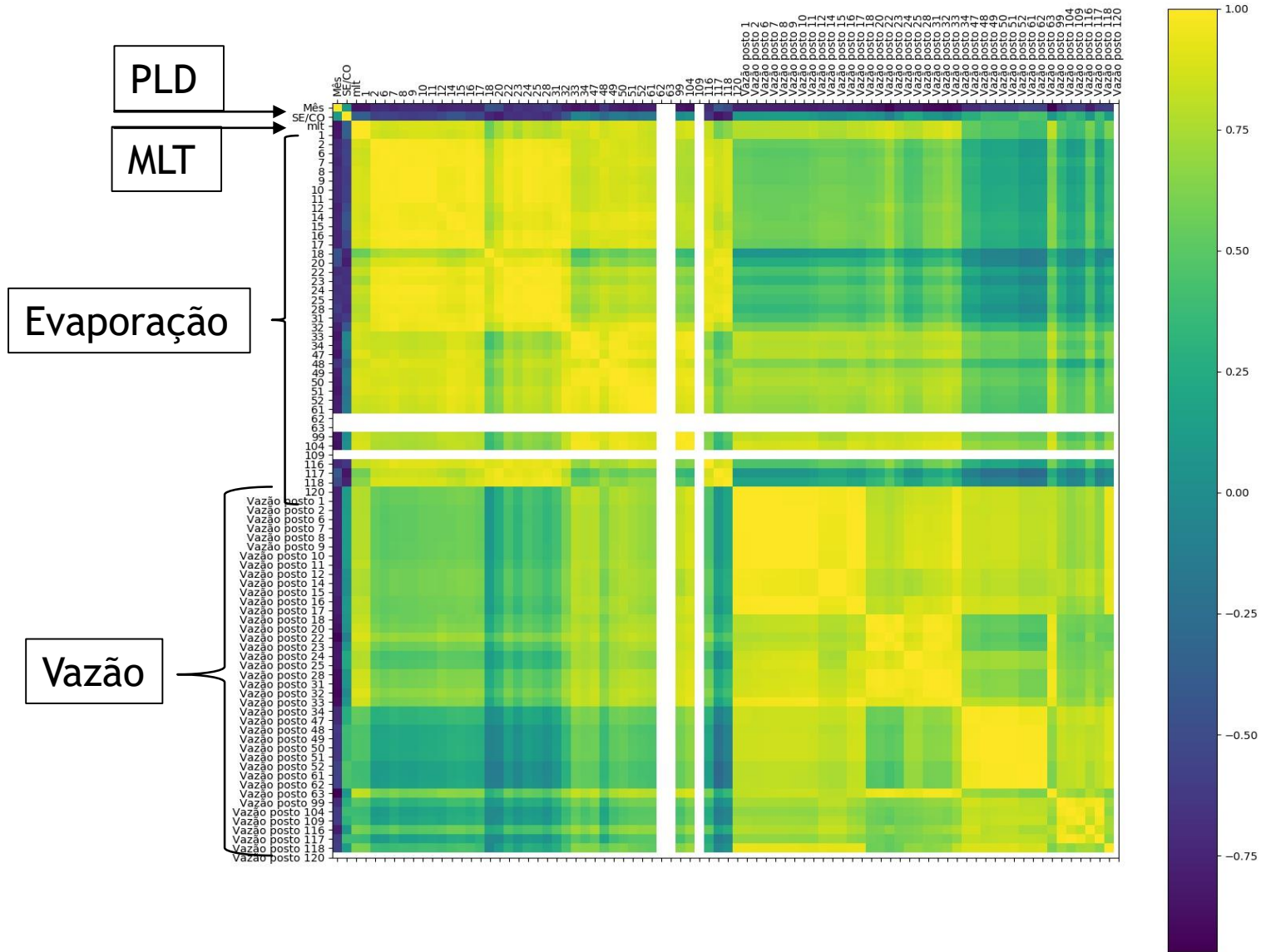


Monthly Settlement Price of Differences (PLD) between 2017 - 2018

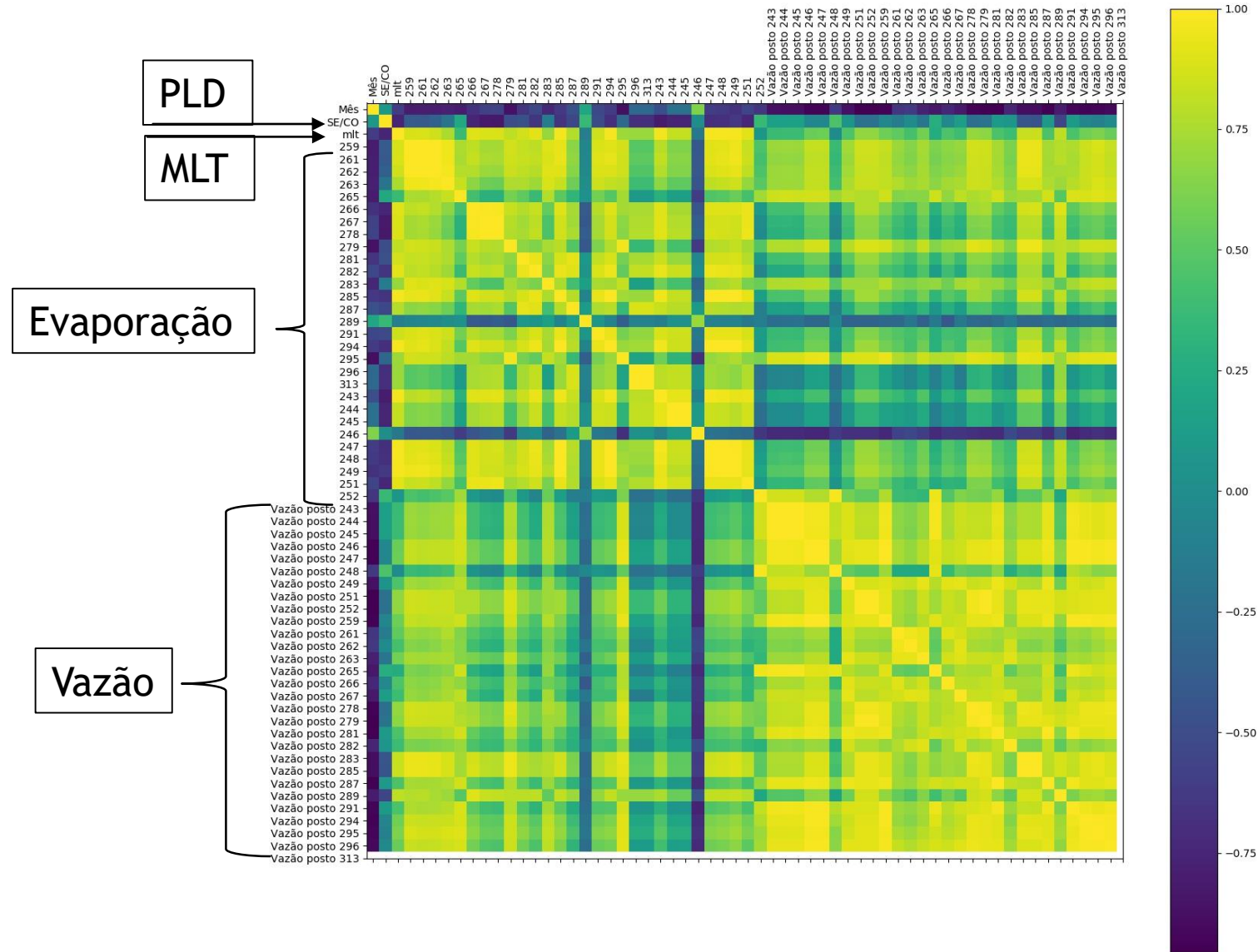




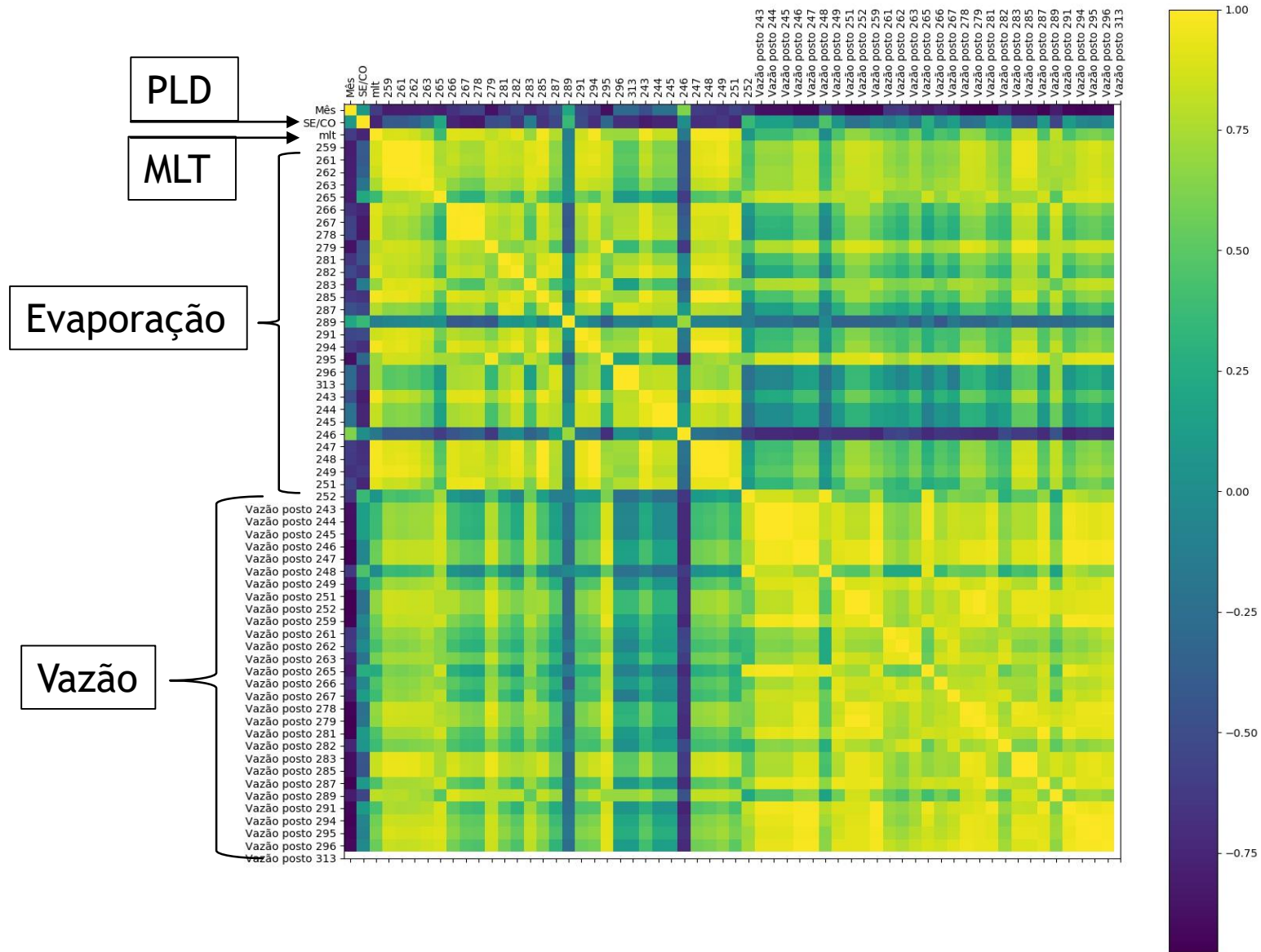
## Matriz de Correlação (últimos 12 meses)



# Matriz de Correlação (últimos 12 meses)

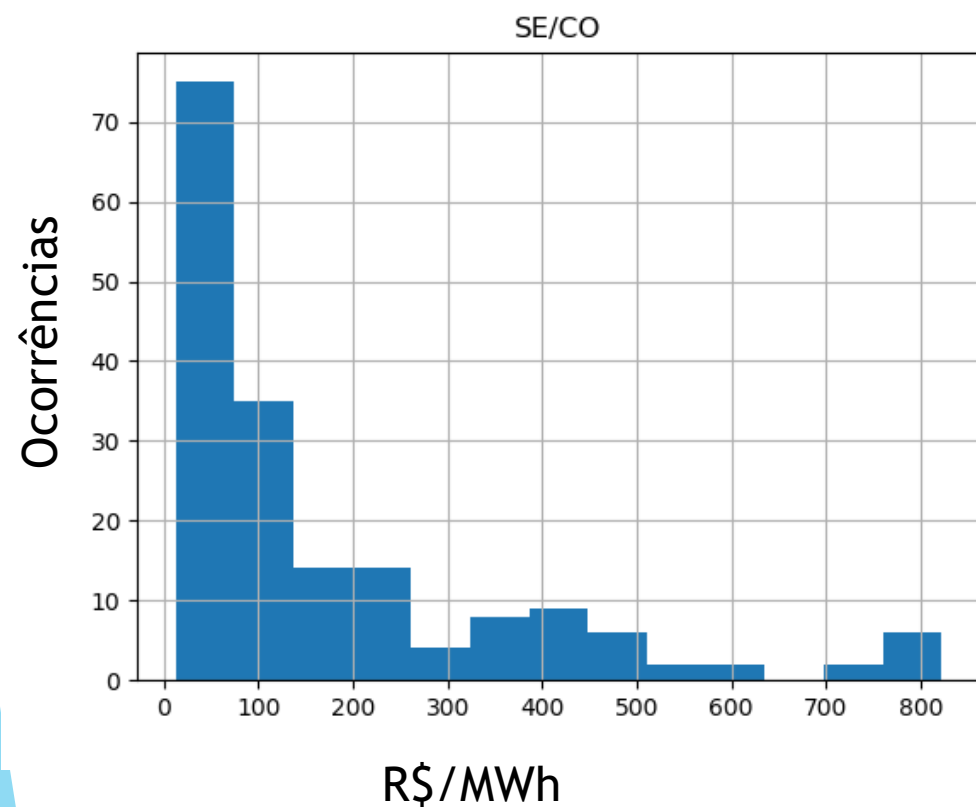


# Matriz de Correlação (últimos 12 meses)

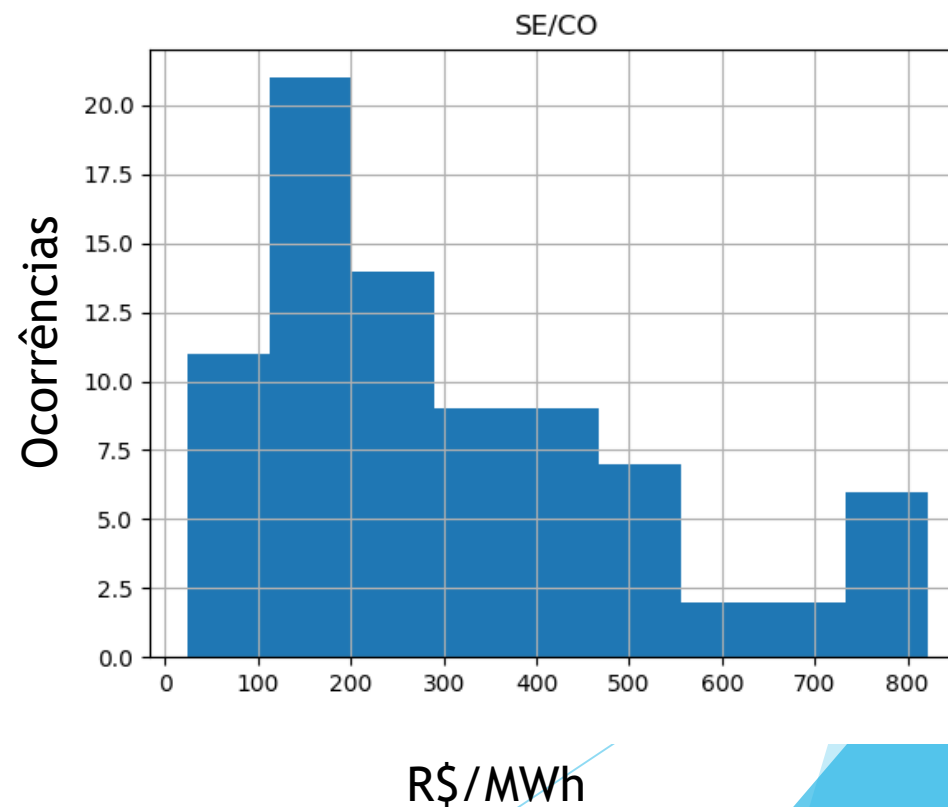


# Histograma

## ► PLD Mensal (2004-2018)



## ► PLD Mensal (2012-2018)



# Trabalhos Futuros

- ▶ Decompor a PLD em séries temporais
- ▶ Conseguir licença de estudante para o NEWAVE e o DECOMP