Results from Live simulations

Mahashweta Patra¹ and Michael Ludkovski¹

¹Department of PSTAT, UCSB

ABSTRACT

1 Results

We plan to use forecast of Day_i as the input for Day_{i+1} and Day_{i-1} and compare the results.

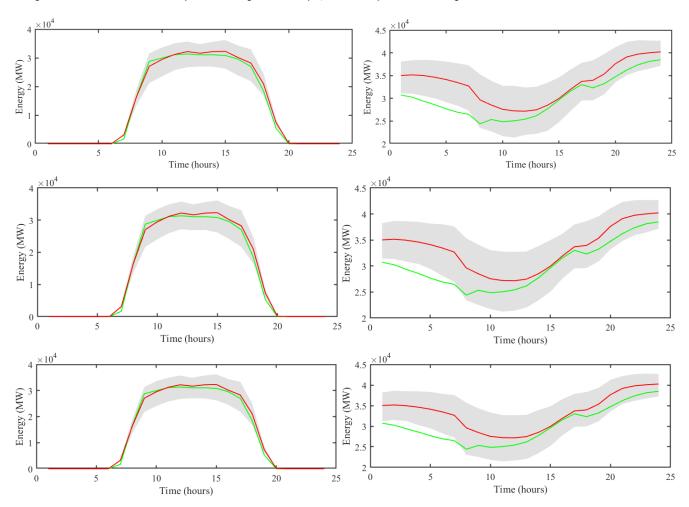


Figure 1. Results for all aggregated assets for 04/11, 04/12, 04/13, when forecast of 04/12 forecast is used as input. second row shows the distribution of the aggregated assets at hour = 12.