Table: CAISO results (12 months, shuffled)

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | No cluster | k=2 | k=3 | k=4 | k=5 | k=6 | k=7 | k=8 | k=9 | k=10 |
| Bin 4 | 0.723 | 0.607 | 0.541 | 0.483 | 0.396 | 0.432 | 0.323455 | 0.397 | 0.368 | 0.373 |
| Bin 3 | 0.819 | 0.671 | 0.558 | 0.531 | 0.493 | 0.463 | 0.44968 | 0.429 | 0.411 | 0.395 |
| Bin 1 | 1.201 | 0.904 | 0.760 | 0.679 | 0.685 | 0.563 | 0.61541 | 0.482 | 0.576 | 0.551 |
| Bin 2 | 0.621 | 0.467 | 0.432 | 0.338 | 0.366 | 0.342 | 0.24894 | 0.324 | 0.303 | 0.286 |
| Bin 5 | 1.727 | 1.400 | 1.011 | 1.111 | 1.060 | 0.989 | 0.60556 | 0.930 | 0.896 | 0.868 |

Table: PJM results (12 months, shuffled)

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | No cluster | k=2 | k=3 | k=4 | k=5 | k=6 | k=7 | k=8 | k=9 | k=10 |
| Bin 4 | 0.712 | 0.613 | 0.544 | 0.490 | 0.378 | 0.426 | 0.313 | 0.409 | 0.377 | 0.381 |
| Bin 3 | 0.801 | 0.661 | 0.556 | 0.531 | 0.501 | 0.479 | 0.458 | 0.424 | 0.426 | 0.395 |
| Bin 1 | 1.170 | 0.878 | 0.739 | 0.654 | 0.669 | 0.533 | 0.584 | 0.457 | 0.554 | 0.537 |
| Bin 2 | 0.640 | 0.460 | 0.462 | 0.337 | 0.385 | 0.354 | 0.244 | 0.326 | 0.315 | 0.300 |
| Bin 5 | 1.718 | 1.407 | 0.992 | 1.160 | 1.084 | 0.971 | 0.566 | 0.925 | 0.920 | 0.932 |

Table: CAISO results (12 months, shuffled), Bias

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | No cluster | k=2 | k=3 | k=4 | k=5 | k=6 | k=7 | k=8 | k=9 | k=10 |
| Bin 4 | -0.103 | -0.104 | -0.103 | -0.106 | -0.089 | -0.110 | -0.079 | -0.104 | -0.103 | -0.103 |
| Bin 3 | -0.156 | -0.157 | -0.151 | -0.156 | -0.159 | -0.156 | -0.154 | -0.153 | -0.156 | -0.156 |
| Bin 1 | -0.255 | -0.233 | -0.249 | -0.239 | -0.260 | -0.218 | -0.260 | -0.193 | -0.255 | -0.255 |
| Bin 2 | -0.064 | -0.065 | -0.062 | -0.058 | -0.058 | -0.058 | -0.043 | -0.060 | -0.064 | -0.064 |
| Bin 5 | -0.488 | -0.484 | -0.400 | -0.481 | -0.491 | -0.487 | -0.387 | -0.465 | -0.488 | -0.488 |

Table: PJM results (12 months, shuffled), Bias

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | No cluster | k=2 | k=3 | k=4 | k=5 | k=6 | k=7 | k=8 | k=9 | k=10 |
| Bin 4 | -0.105 | -0.105 | -0.105 | -0.105 | -0.085 | -0.105 | -0.075 | -0.105 | -0.105 | -0.105 |
| Bin 3 | -0.154 | -0.154 | -0.148 | -0.154 | -0.154 | -0.154 | -0.154 | -0.154 | -0.154 | -0.154 |
| Bin 1 | -0.256 | -0.241 | -0.237 | -0.210 | -0.256 | -0.241 | -0.256 | -0.226 | -0.256 | -0.256 |
| Bin 2 | -0.071 | -0.058 | -0.071 | -0.066 | -0.071 | -0.071 | -0.052 | -0.071 | -0.071 | -0.071 |
| Bin 5 | -0.532 | -0.532 | -0.442 | -0.532 | -0.532 | -0.532 | -0.413 | -0.532 | -0.532 | -0.532 |