# FA 541 - Applied Statistics with Applications in Finance Project Report

Statistical models for Electric load and electric price prediction for 5 Spanish cities.

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#### Introduction

The rapid shift to an electrical infrastructure based on renewable sources in Spain is one of the areas where statistical analysis has the biggest leverage contribution. Data for Spain's four years (2015-18) of electricity use, generation, price, and weather are included in this dataset. A public gateway for Transmission Service Operator (TSO) data called ENTSOE was used to obtain consumption and generation statistics. The Spanish TSO Red Electric España provided settlement pricing. For the five major cities in Spain (Valencia, Madrid, Bilbao, Barcelona, Seville), weather information was obtained from the Open Weather API as part of a personal initiative and compiled into two datasets. Here I used both of them which is also available in Kaggle.

#### **Data**

From the Kaggle dataset we got 2 csv files containing weather info and electric data on 5 cities. So, after

- 1. Inner merging both tables
- 2. Removing 7 null columns
- 3. Combining redundant columns

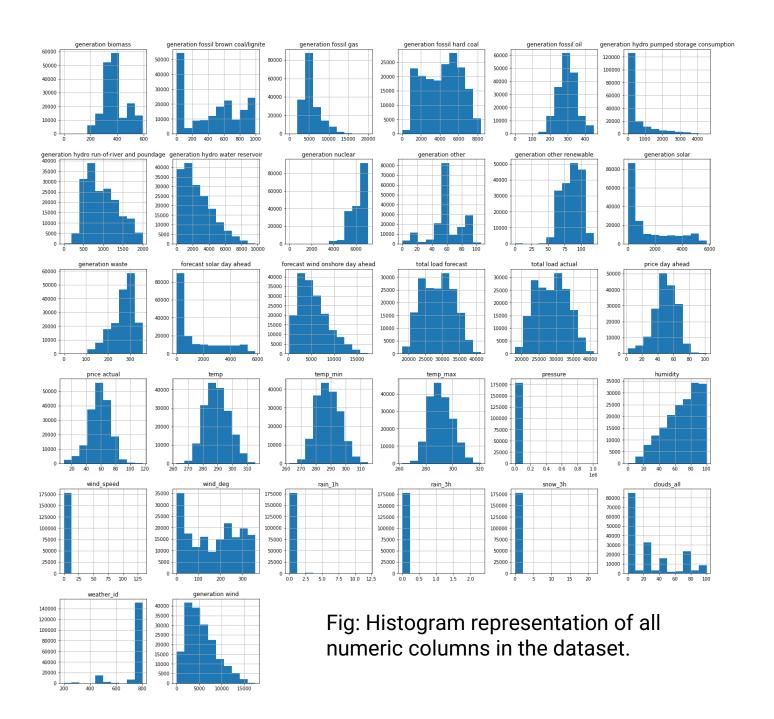
I got data of 37 columns(attributes) with 178396 rows (parameters).

But these columns had following null values.

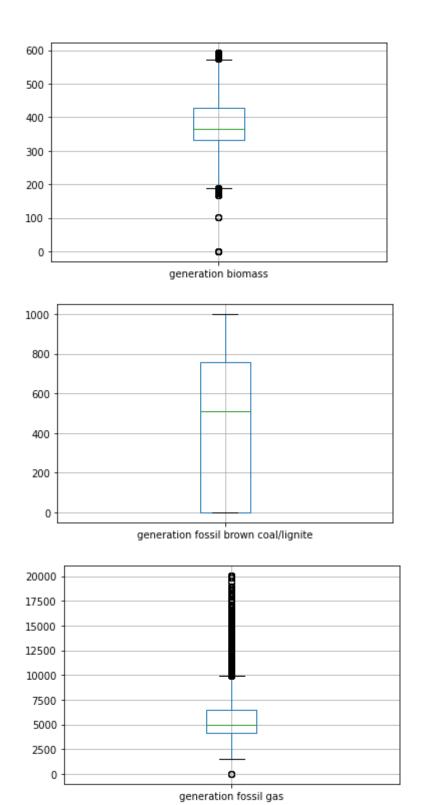
| generation biomass                          | 95  |
|---|-----|
| generation fossil brown coal/lignite        | 90  |
| generation fossil gas                       | 90  |
| generation fossil hard coal                 | 90  |
| generation fossil oil                       | 95  |
| generation hydro pumped storage consumption | 95  |
| generation hydro run-of-river and poundage  | 95  |
| generation hydro water reservoir            | 90  |
| generation nuclear                          | 85  |
| generation other                            | 90  |
| generation other renewable                  | 90  |
| generation solar                            | 90  |
| generation waste                            | 95  |
| total load actual                           | 180 |
| generation wind                             | 90  |

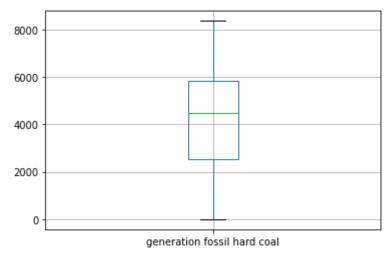
So, I filled them with their median values.

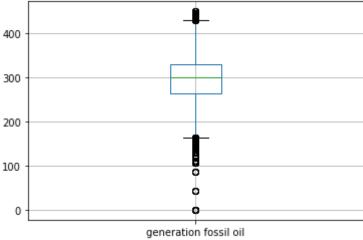
#### **Distribution of Data**

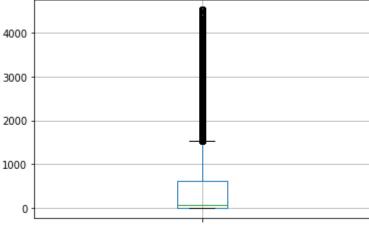


#### **Dataset boxplots – To identify outliers and distribution**

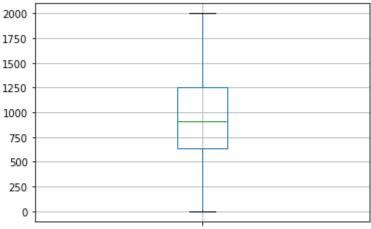




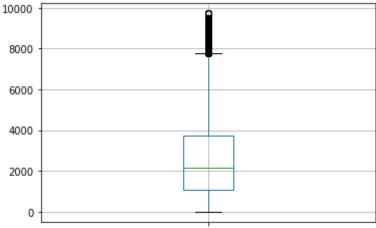




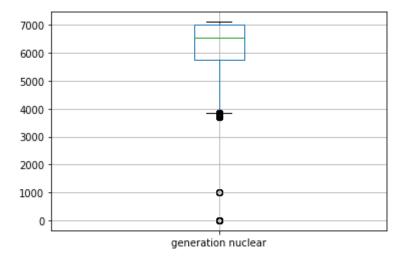
generation hydro pumped storage consumption

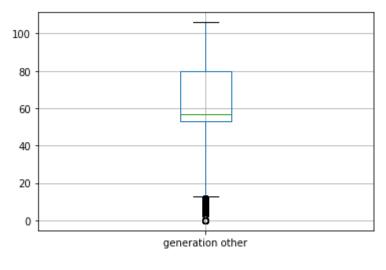


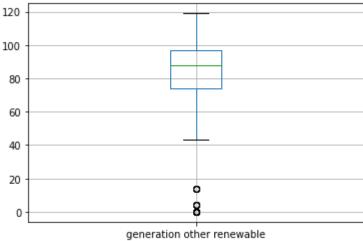
generation hydro run-of-river and poundage

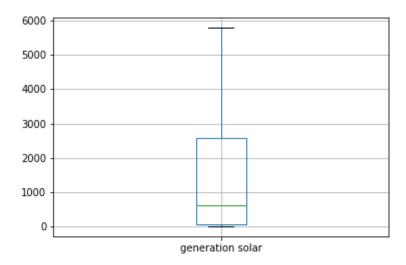


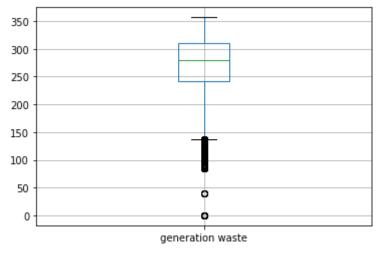
generation hydro water reservoir

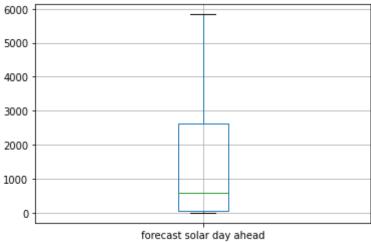


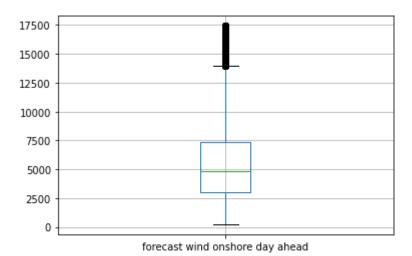


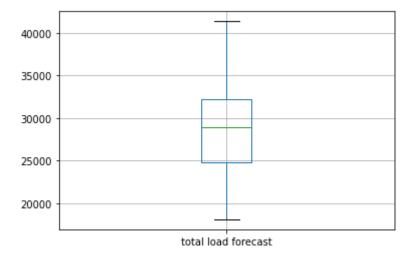




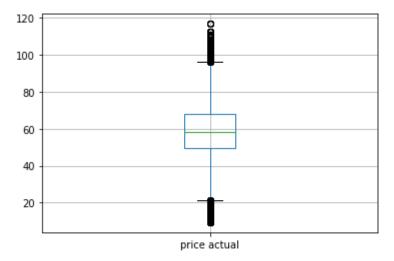


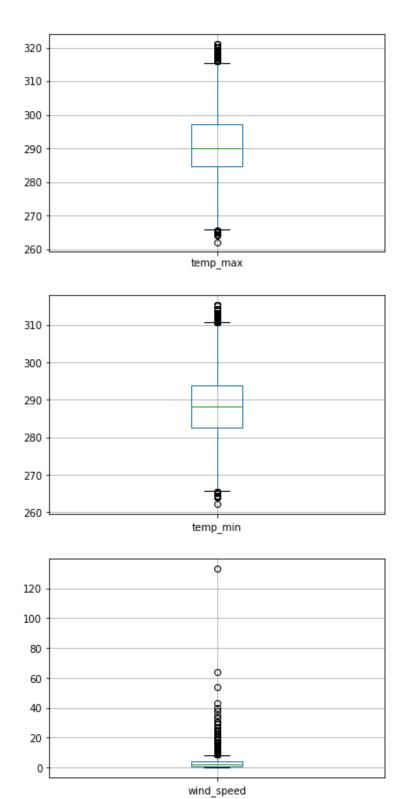


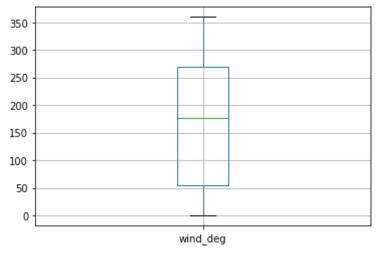


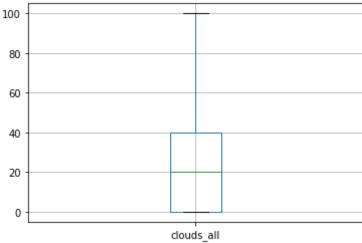


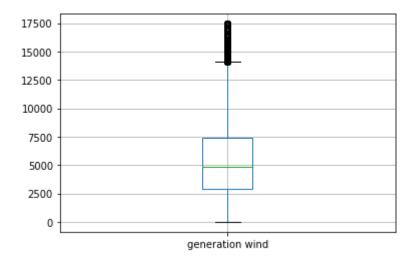




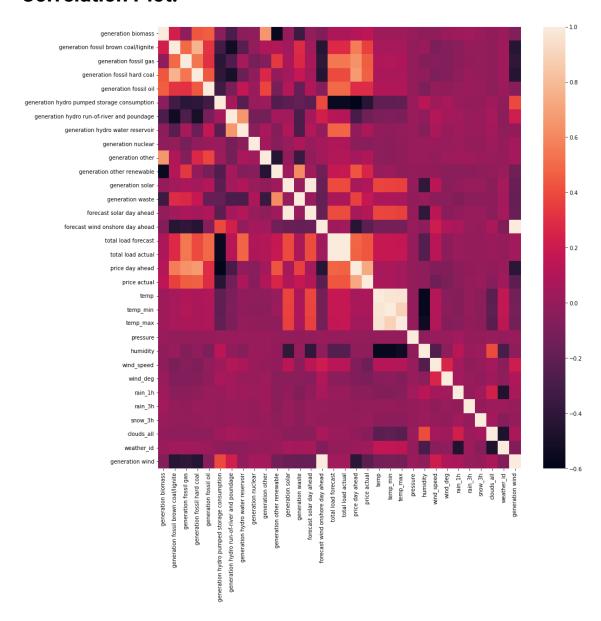




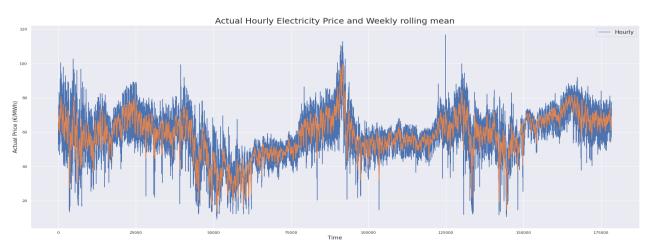




#### **Correlation Plot:**



#### Hourly Price of electricity with its weekly rolling mean



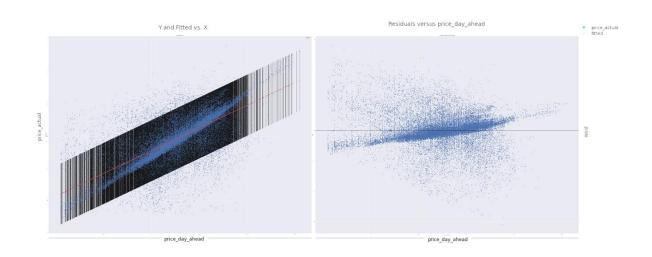
#### **Statistics Analysis of all attributes:**

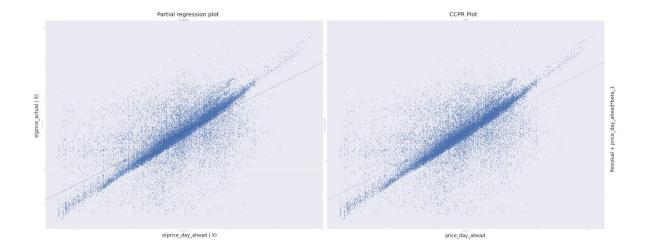
| generation biomass 178396 382.9899493 85.23485025 0 333 366 429.592 generation fossil brown coal/lignite 178396 448.2875345 354.2108283 0 0 509 756.999 generation fossil gas 178396 5625.924359 2203.381137 0 4127 4972 6434.20034 generation fossil gas 178396 5625.924359 2203.381137 0 4127 4972 6434.20034 generation fossil hard coal 178396 4254.27747 1960.39488 0 2527 4473 5835.8359 generation hydro pumped storage consumption 178396 298.1506368 52.45038036 0 263 300 329.449 generation hydro pumped storage consumption 178396 74.9038095 792.244228 0 0 0 67 615.4523 generation hydro run-of-river and poundage 178396 972.9022512 400.8703165 0 638 907 1251.2000 generation hydro water reservoir 178396 6263.691994 839.7992613 0 5758 6563 70.257117 generation other 178396 6263.691994 839.7992613 0 5758 6563 70.257117 generation other enewable 178396 60.15901141 20.207256 0 53 57 80106 generation other enewable 178396 85.74563892 14.08867734 0 74 88 97119 generation solar 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 297.536492 50.07857899 0 241 280 310357 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 736317430 total load forecast 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 289.032409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 289.032409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 299.0122665 14.62588232 2.06 41.5 50.56 60.6101.95 price_day_ahead 178396 289.034187 7.955490927 262.24 284.65 290.15 297.15321.15 pressure 178396 68.4234568 21.90928676 8.0263976 262.24 284.65 290.15 297.15321.15 pressure 178396 68.6591890 12.06648763 931 1013 1018 10221048 humidity 178396 68.6591890 12.06648763 931 1013 1018 10221048 humidity 178396 68.6591890 12.06648763 931 1013 1018 10221048 humidity 178396 68.6591890 2.064853622 0 1 2 2 4 5 5 5 5 77 2 70.060 rain_1h  |   |        |             |             |        |             |        |                  |
|---|---|--------|-------------|-------------|--------|-------------|--------|------------------|
| generation fossil brown coal/lignite 178396 448.2875345 354.2108283 0 0 509 756999 generation fossil gas 178396 5625.924359 2203.381137 0 4127 4972 6434 20034 generation fossil hard coal 178396 4254.272747 1960.39488 0 2527 4473 58358359 generation fossil hard coal 178396 4254.272747 1960.39488 0 2527 4473 58358359 generation hydro pumped storage consumption 178396 298.1506388 52.45038036 0 263 300 329449 generation hydro pumped storage consumption 178396 972.9022512 400.8703165 0 638 907 12512000 generation hydro run-of-river and poundage 178396 972.9022512 400.8703165 0 638 907 12512000 generation hydro water reservoir 178396 2605.593488 1835.494419 0 1079 2166 37589728 generation nuclear 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other renewable 178396 85.74563892 14.08867734 0 74 88 97119 generation other renewable 178396 85.74563892 14.08867734 0 74 88 97119 generation solar generation waste 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 269.7536492 50.07857899 0 241 280 310357 forecast solar day shead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 736317430 total load forecast 178396 2870.3853 4597.947283 18105 24796 28913 32278.41390 total load forecast 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6101.99 price_adv_ahead 178396 58.936364418 7.955490927 262.24 284.65 290.15 297.15 321.55 temp_min 178396 289.618605 8.026199207 262.24 284.65 290.15 297.15 321.55 temp_max 178396 2469267809 2.06435622 0 1 1 2 443 wind_deg 178396 166.5911094 116.6119026 0 55 177 270360 ratio_laged 178396 0.00549789 0.00548845 0 0 0 0 0 0.2315 snow_3h 178396 0.005497895 0.00748245 0 0 0 0 0 0.2315 snow_3h 178396 0.00549789 0.00548845 0 0 0 0 0 0.2315 snow_3h 178396 0.00549789 0.00548845 0 0 0 0 0 0.2315 snow_3h 178396 0.00549789 0.00548845 0 0 0 0 0 0.2315 snow_3h 178396 0.00549789 0.00548845 0 0 0 0 0 0.215 clouds_all  | index                                       |        |             |             |        |             |        |                  |
| generation fossil gas 178396 5625.924359 2203.381137 0 4127 4972 643420034 generation fossil hard coal 178396 4254.272747 1960.39488 0 2527 4473 58358359 generation fossil hard coal 178396 4254.272747 1960.39488 0 2527 4473 58358359 generation fossil oil 178396 4254.272747 1960.39488 0 2527 4473 58358359 generation fossil oil 178396 474.9038095 792.2442228 0 0 67 6154523 generation hydro pumped storage consumption 178396 474.9038095 792.2442228 0 0 67 6154523 generation hydro run-of-river and poundage 178396 972.9022512 400.8703165 0 638 907 12512000 generation hydro water reservoir 178396 6266.543488 1835.494419 0 1079 2166 37589728 generation nuclear 178396 6266.543488 1835.494419 0 1079 2166 37589728 generation other 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other 178396 61.5901141 20.207256 0 53 57 80106 generation other 178396 61.5901141 20.207256 0 53 57 80106 generation other enewable 178396 61.5901141 20.207256 0 53 57 80106 generation solar 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 736317430 total load forecast 178396 2870.3853 4597.947283 18105 24796 28913 3227841390 total load forecast 178396 49.91212665 14.62588232 2.06 41.5 50.55 60.61019 price_day_ahead 178396 49.91212665 14.62588232 2.06 41.5 50.55 60.61019 price_day_ahead 178396 49.91212665 14.62588232 2.06 41.5 50.55 60.61019 price_atual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05116.8 temp_min 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 10221048 humidity 178396 66.4234568 21.9028874 0 53 72 87100 wind_speed 178396 166.591190 416.6119265 0 55 177 270.360 rain_1h 178396 0.00379765 0.007288445 0 0 0 0 0 0 2.315 snow_3h 178396 0.00379765 0.00288445 0 0 0 0 0 0 0 2.315 snow_3h 178396 0.00379765 0.00268845 0 0 0 0 0 0 0 2.15               | generation biomass                          | 178396 | 382.9899493 | 85.23485025 | 0      | 333         |        |                  |
| generation fossil hard coal 178396 4254.272747 1960.39488 0 2527 4473 58358359 generation fossil oil 178396 298.1506368 52.45038036 0 263 300 329.449 generation hydro pumped storage consumption 178396 474.9038095 792.2442228 0 0 67 615.4523 generation hydro pumped storage consumption 178396 474.9038095 792.2442228 0 0 67 615.4523 generation hydro water reservoir 178396 292.2512 400.8703165 0 638 907 1251.2000 generation hydro water reservoir 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other and poundage 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other enewable 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other renewable 178396 85.74563892 14.06867734 0 74 88 97.119 generation other renewable 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 269.7536492 50.07857899 0 241 280 310.357 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 28702.3853 4597.947283 18105 24796 28913 32278.41390 total load forecast 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 total load forecast 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_actual 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 288.3304418 7.955490927 262.24 284.65 290.15 297.15 321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022 1048 humidity 178396 68.4294568 21.0928754 0 53 72 87100 wind_speed 178396 166.5911904 116.6119265 0 55 177 270.360 rain_1h 178396 0.00379765 0.007288445 0 0 0 0 0 21.5 clouds_all 178396 0.00379765 0.007288445 0 0 0 0 0 0.215 clouds_all 178396 10.00379765 0.007288445 0 0 0 0 0 0.215 clouds_all 178396 0.00379765 0.007288445 0 0 0 0 0 0.215 clouds_all 178396 0.00379765 0.007288445 0 0 0 0 0 0.215 clouds_all 178396 0.00379765 0.007288445 | generation fossil brown coal/lignite        | 178396 | 448.2875345 | 354.2108283 | 0      | 0           | 509    | 756999           |
| generation fossil oil 178396 298.1506368 52.45038036 0 263 300 329449 generation hydro pumped storage consumption 178396 474.9038095 792.2442228 0 0 67 615.4523 generation hydro run-of-river and poundage 178396 972.9022512 400.8703165 0 638 907 1251.2000 generation hydro water reservoir 178396 2606.543488 1835.494419 0 1079 2166 3758.9728 generation nuclear 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other enewable 178396 85.74563892 14.06867734 0 74 88 97.119 generation other renewable 178396 85.74563892 14.06867734 0 74 88 97.119 generation solar 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 269.7536492 50.07857899 0 241 280 310.357 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 2477.7593 3178.332767 237 2984 4861 736317430 total load forecast 178396 28703.3853 4597.947283 18105 24796 28913 32278.41390 total load forecast 178396 28703.32409 4576.704605 18041 24812 28916 32199.41015 price_day_ahead 178396 289.618605 8.026199276 262.24 283.67 289.15 325.6 60.6101.95 price_actual 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15315.6 temp   | generation fossil gas                       | 178396 | 5625.924359 | 2203.381137 | 0      | 4127        | 4972   | 643420034        |
| generation hydro pumped storage consumption 178396 474.9038095 792.2442228 0 0 67 615 4523 generation hydro run-of-river and poundage 178396 972.9022512 400.8703165 0 638 907 12512000 generation hydro water reservoir 178396 2606.543488 1835.494419 0 1079 2166 37589728 generation nuclear 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other 178396 60.15901141 20.207256 0 53 57 80 106 generation other renewable 178396 85.74563892 14.06867734 0 74 88 97 119 generation solar 178396 1428.02689 1676.231588 0 70 615 25652792 generation waste 178396 1428.02689 1676.231588 0 70 615 25652792 generation waste 178396 1435.289788 1674.115259 0 69 576 26215836 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 736317430 total load forecast 178396 28720.3853 4599.947283 18105 24796 28913 3227841390 total load forecast 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 49.92122665 14.6258232 2.06 41.5 50.56 60.6101.95 price_day_ahead 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 289.0912666 8.61245402 262.24 283.67 289.15 295.15 315.6 temp_max 178396 289.0912666 8.026199276 262.24 284.65 290.15 297.15 321.15 pressure 178396 106.10001 12.0666478 31 1013 1018 1022 1048 humidity 178396 68.4234568 21.90288754 0 53 72 87100 wind_speed 178396 2.469267809 2.064353622 0 1 2 443 wind_deg 178396 16.65911904 116.6119265 0 55 177 270360 rain_1h 178396 0.00379765 0.007288445 0 0 0 0 0 0 0 2.315 snow_3h 178396 0.004762915 0.222608842 0 0 0 0 0 0 0 0.2315 snow_3h 178396 0.004762915 0.222608842 0 0 0 0 0 0 0 0.215 clouds_all  | generation fossil hard coal                 | 178396 | 4254.272747 | 1960.39488  | 0      | 2527        | 4473   | 58358359         |
| generation hydro run-of-river and poundage 178396 972.9022512 400.8703165 0 638 907 12512000 generation hydro water reservoir 178396 2606.543488 1835.494419 0 1079 2166 37589728 generation nuclear 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other 178396 60.15901141 20.207256 0 53 57 80106 generation other renewable 178396 85.74563892 14.06867734 0 74 88 97119 generation solar generation solar 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 269.7536492 50.07857899 0 241 280 310357 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 2477.7593 3178.332767 237 2984 4861 736317430 total load forecast 178396 28720.3853 4597.947283 18105 24796 28913 3227841390 total load forecast 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 49.92122665 14.6258823 20.6 41.5 50.56 60.6101.95 price_actual 178396 289.618605 8.026199276 262.24 283.667 289.15 295.15315.6 temp_min 178396 289.618605 8.026199276 262.24 283.667 289.15 295.15315.15 temp_min 178396 281.639418 7.8396 291.0912666 8.61245402 262.24 284.856016 288.15 293.730125315.15 pressure 178396 64.234568 21.90288754 0 53 72 87100 wind_speed 178396 66.5911904 116.6119265 0 55 177 270360 rain_1h 178396 0.00379765 0.007288445 0 0 0 0 0 0 0 0 12 rain_3h 178396 0.00379765 0.0028845 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  | generation fossil oil                       | 178396 | 298.1506368 | 52.45038036 | 0      | 263         | 300    | 329449           |
| generation hydro water reservoir 178396 2606.543488 1835.494419 0 1079 2166 37589728 generation nuclear 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other 178396 60.15901141 20.207256 0 53 57 80 106 generation other renewable 178396 85.74563892 14.06867734 0 74 88 97 119 generation solar 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 269.7536492 50.07857899 0 241 280 310357 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 736317430 total load forecast 178396 28703.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6101.95 price_actual 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125 315.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 10221048 humidity 178396 68.4234568 21.90288754 0 53 72 87.100 wind_speed 178396 166.5911904 116.6119265 0 55 177 270360 rain_1h 178396 0.00379765 0.007288445 0 0 0 0 0 0 22.315 snow_3h 178396 0.00379765 0.007288445 0 0 0 0 0 0 21.5 clouds_all 178396 2.5073292 30.77412921 0 0 0 0 0 0 12.5   | generation hydro pumped storage consumption | 178396 | 474.9038095 | 792.2442228 | 0      | 0           | 67     | 615 4523         |
| generation nuclear 178396 6263.691994 839.7992613 0 5758 6563 70257117 generation other 178396 60.15901141 20.207256 0 53 57 80 106 generation other renewable 178396 85.74563892 14.06867734 0 74 88 97 119 generation solar 178396 1428.02689 1676.231588 0 70 615 2562 5792 generation waste 178396 1428.02689 1676.231588 0 70 615 2562 5792 generation waste 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 28720.3853 4597.947283 18105 24796 28913 3227841390 total load forecast 178396 28720.3853 4597.947283 18105 24796 28913 3227841390 total load_actual 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125 315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15 321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 10221048 humidity 178396 68.4234568 21.90288754 0 53 72 87100 wind_speed 178396 166.5911904 116.6119265 0 55 177 270360 rain_1h 178396 0.00575491827 0.398847347 0 0 0 0 0 0 122 rain_3h 178396 0.00379765 0.007288445 0 0 0 0 0 0 23.35 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 0 21.5 clouds_all  | generation hydro run-of-river and poundage  | 178396 | 972.9022512 | 400.8703165 | 0      | 638         | 907    | 1251 2000        |
| generation other generation other generation other generation other renewable 178396 85.74563892 14.06867734 0 74 88 97119 generation solar 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 28720.3853 4597.947283 18105 24796 28913 3227841390 total load forecast 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125 315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15 321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 10221048 humidity 178396 68.4234568 21.90288754 0 53 72 87100 wind_speed 178396 166.5911904 116.6119265 0 55 177 270360 rain_1h 178396 0.0057491827 0.398847347 0 0 0 0 0 122 rain_3h 178396 0.00379765 0.007288445 0 0 0 0 0 0 23.35 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 0 21.5 clouds_all  | generation hydro water reservoir            | 178396 | 2606.543488 | 1835.494419 | 0      | 1079        | 2166   | 37589728         |
| generation other renewable 178396 85.74563892 14.06867734 0 74 88 97 119 generation solar 178396 1428.02689 1676.231588 0 70 615 2562 5792 generation waste 178396 269.7536492 50.07857899 0 241 280 310 357 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 7363 17430 total load forecast 178396 28720.3853 4597.947283 18105 24796 28913 32278 41390 total_load_actual 178396 28706.32409 4576.704605 18041 24812 28916 32199 41015 price_day_ahead 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6 101.95 price_actual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05 116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 289.618605 8.026199276 262.24 282.4836016 288.15 293.730125 315.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022 1048 humidity 178396 68.4234568 21.90288754 0 53 72 87100 wind_speed 178396 16.5911094 116.6119265 0 55 177 270 360 rain_1h 178396 0.00379765 0.007288445 0 0 0 0 0 0 2.315 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 0 21.5 clouds_all  | generation nuclear                          | 178396 | 6263.691994 | 839.7992613 | 0      | 5758        | 6563   | 70257117         |
| generation solar 178396 1428.02689 1676.231588 0 70 615 25625792 generation waste 178396 269.7536492 50.07857899 0 241 280 310 357 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 7363 17430 total load forecast 178396 28720.3853 4597.947283 18105 24796 28913 3227841390 total_load_actual 178396 28720.3853 4597.947283 18105 24812 28916 3219941015 price_day_ahead 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6101.95 price_actual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15315.6 temp_min 178396 288.3304418 7.955490927 262.24 284.65 290.15 295.15315.6 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 10221048 humidity 178396 68.4234568 21.90288754 0 53 72 87 100 wind_speed 178396 166.5911904 116.6119265 0 55 177 270.360 rain_1h 178396 0.075491827 0.398847347 0 0 0 0 122 rain_3h 178396 0.00379765 0.007288445 0 0 0 0 0 0 23.315 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 0 21.5 clouds_all  | generation other                            | 178396 | 60.15901141 | 20.207256   | 0      | 53          | 57     | 80 106           |
| generation waste 178396 269.7536492 50.07857899 0 241 280 310 357 forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 7363 17430 total load forecast 178396 28720.3853 4597.947283 18105 24796 28913 32278 41390 total_load_actual 178396 28706.32409 4576.704605 18041 24812 28916 32199 41015 price_day_ahead 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6 101.95 price_actual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05 116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125 315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15 321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022 1048 humidity 178396 68.4234568 21.90288754 0 53 72 87 100 wind_speed 178396 166.5911904 116.6119265 0 55 177 270360 rain_1h 178396 0.00379765 0.007288445 0 0 0 0 0 0 2.315 snow_3h 178396 0.00379765 0.0027288445 0 0 0 0 0 0 2.315 snow_3h 178396 0.00379765 0.0222603842 0 0 0 0 0 0 21.5 clouds_all  | generation other renewable                  | 178396 | 85.74563892 | 14.06867734 | 0      | 74          | 88     | 97119            |
| forecast solar day ahead 178396 1435.289788 1674.115259 0 69 576 26215836 forecast wind onshore day ahead 178396 5477.7593 3178.332767 237 2984 4861 736317430 total load forecast 178396 28720.3853 4597.947283 18105 24796 28913 3227841390 total_load_actual 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6101.99 price_actual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15315.6 temp_min 178396 288.3304418 7.955490927 262.24 284.65 290.15 297.15321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 10221048 humidity 178396 68.4234568 21.90288754 0 53 72 87 100 wind_speed 178396 166.5911904 116.6119265 0 55 177 270360 rain_1h 178396 0.00379765 0.007288445 0 0 0 0 0 0 23.15 snow_3h 178396 178396 25.073292 30.77412921 0 0 0 0 0 0 0 12.5 clouds_all   | generation solar                            | 178396 | 1428.02689  | 1676.231588 | 0      | 70          | 615    | 2562 5792        |
| forecast wind onshore day ahead  178396 5477.7593 3178.332767 237 2984 4861 736317430  total load forecast  178396 28720.3853 4597.947283 18105 24796 28913 32278 41390  total_load_actual  178396 28706.32409 4576.704605 18041 24812 28916 32199 41015  price_day_ahead  178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6 101.99  price_actual  178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05 116.8  temp  178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6  temp_min  178396 281.0912666 8.61245402 262.24 282.4836016 288.15 293.730125 315.15  temp_max  178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15 321.15  pressure  178396 1016.10091 12.06664763 931 1013 1018 1022 1048  humidity  178396 68.4234568 21.90288754 0 53 72 87 100  wind_speed  178396 68.4234568 21.90288754 0 53 72 87 100  wind_speed  178396 166.5911904 116.6119265 0 55 177 270360  rain_1h  178396 0.005491827 0.398847347 0 0 0 0 0 012  rain_3h  178396 0.00379765 0.007288445 0 0 0 0 0 02.315  snow_3h  178396 0.004762915 0.222603842 0 0 0 0 0 021.5  clouds_all  | generation waste                            | 178396 | 269.7536492 | 50.07857899 | 0      | 241         | 280    | 310357           |
| total load forecast 178396 28720.3853 4597.947283 18105 24796 28913 3227841390 total_load_actual 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6 101.99 price_actual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05 116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125 315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15 321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022 1048 humidity 178396 68.4234568 21.90288754 0 53 72 87 100 wind_speed 178396 2469267809 2.064353622 0 1 2 443 wind_deg 178396 166.5911904 116.6119265 0 55 177 270 360 rain_1h 178396 0.075491827 0.398847347 0 0 0 0 0 02.315 snow_3h 178396 0.000379765 0.007288445 0 0 0 0 0 0 02.315 clouds_all   | forecast solar day ahead                    | 178396 | 1435.289788 | 1674.115259 | 0      | 69          | 576    | 26215836         |
| total_load_actual 178396 28706.32409 4576.704605 18041 24812 28916 3219941015 price_day_ahead 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6 101.99 price_actual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05 116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125 315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15 321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022 1048 humidity 178396 68.4234568 21.90288754 0 53 72 87 100 wind_speed 178396 2.469267809 2.064353622 0 1 2 443 wind_deg 178396 166.5911904 116.6119265 0 55 177 270 360 rain_1h 178396 0.0075491827 0.398847347 0 0 0 0 12 rain_3h 178396 0.000379765 0.007288445 0 0 0 0 0 2.315 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 0 21.5 clouds_all   | forecast wind onshore day ahead             | 178396 | 5477.7593   | 3178.332767 | 237    | 2984        | 4861   | 7363 17430       |
| price_day_ahead 178396 49.92122665 14.62588232 2.06 41.5 50.56 60.6101.99 price_actual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022.1048 humidity 178396 68.4234568 21.90288754 0 53 72 87.100 wind_speed 178396 166.5911904 116.6119265 0 55 177 270.360 rain_1h 178396 0.075491827 0.398847347 0 0 0 0 012 rain_3h 178396 0.000379765 0.007288445 0 0 0 0 0 02.315 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 021.5 clouds_all  | total load forecast                         | 178396 | 28720.3853  | 4597.947283 | 18105  | 24796       | 28913  | 3227841390       |
| price_actual 178396 57.92347166 14.21025105 9.33 49.39 58.06 68.05116.8 temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022 1048 humidity 178396 68.4234568 21.90288754 0 53 72 87 100 wind_speed 178396 2.469267809 2.064353622 0 1 2 443 wind_deg 178396 166.5911904 116.6119265 0 55 177 270360 rain_1h 178396 0.075491827 0.398847347 0 0 0 0 012 rain_3h 178396 0.000379765 0.007288445 0 0 0 0 0 02.315 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 021.5 clouds_all   | total_load_actual                           | 178396 | 28706.32409 | 4576.704605 | 18041  | 24812       | 28916  | 3219941015       |
| temp 178396 289.618605 8.026199276 262.24 283.67 289.15 295.15 315.6 temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125 315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15 321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022 1048 humidity 178396 68.4234568 21.90288754 0 53 72 87 100 wind_speed 178396 2.469267809 2.064353622 0 1 2 443 wind_deg 178396 166.5911904 116.6119265 0 55 177 270 360 rain_1h 178396 0.075491827 0.398847347 0 0 0 0 02.315 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 021.5 clouds_all  | price_day_ahead                             | 178396 | 49.92122665 | 14.62588232 | 2.06   | 41.5        | 50.56  | 60.6101.99       |
| temp_min 178396 288.3304418 7.955490927 262.24 282.4836016 288.15 293.730125315.15 temp_max 178396 291.0912666 8.61245402 262.24 284.65 290.15 297.15 321.15 pressure 178396 1016.10091 12.06664763 931 1013 1018 1022 1048 humidity 178396 68.4234568 21.90288754 0 53 72 87 100 wind_speed 178396 2.469267809 2.064353622 0 1 2 443 wind_deg 178396 166.5911904 116.6119265 0 55 177 270 360 rain_1h 178396 0.075491827 0.398847347 0 0 0 0 0 12 rain_3h 178396 0.000379765 0.0007288445 0 0 0 0 0 0 2.315 snow_3h 178396 0.004762915 0.222603842 0 0 0 0 0 0 21.5 clouds_all   | price_actual                                | 178396 | 57.92347166 | 14.21025105 | 9.33   | 49.39       | 58.06  | 68.05 116.8      |
| temp_max  | temp  | 178396 | 289.618605  | 8.026199276 | 262.24 | 283.67      | 289.15 | 295.15315.6      |
| pressure       178396 1016.10091 12.06664763 931       1013 1018 1022 1048         humidity       178396 68.4234568 21.90288754 0       53 72 87 100         wind_speed       178396 2.469267809 2.064353622 0       1 2 443         wind_deg       178396 166.5911904 116.6119265 0       55 177 270360         rain_1h       178396 0.075491827 0.398847347 0       0 0 0 012         rain_3h       178396 0.000379765 0.007288445 0       0 0 0 02.315         snow_3h       178396 0.004762915 0.222603842 0       0 0 0 021.5         clouds_all       178396 25.073292 30.77412921 0       0 0 20 40100   | temp_min                                    | 178396 | 288.3304418 | 7.955490927 | 262.24 | 282.4836016 | 288.15 | 293.730125315.15 |
| humidity       178396 68.4234568 21.90288754 0       53       72       87 100         wind_speed       178396 2.469267809 2.064353622 0       1       2       443         wind_deg       178396 166.5911904 116.6119265 0       55       177       270360         rain_1h       178396 0.075491827 0.398847347 0       0       0       0       0       0       0       12         rain_3h       178396 0.000379765 0.007288445 0       0       0       0       0       0       0       21.5         snow_3h       178396 0.004762915 0.222603842 0       0       0       0       0       0       0       21.5         clouds_all       178396 25.073292 30.77412921 0       0       0       20       40100  | temp_max                                    | 178396 | 291.0912666 | 8.61245402  | 262.24 | 284.65      | 290.15 | 297.15 321.15    |
| wind_speed       178396 2.469267809 2.064353622 0       1       2       443         wind_deg       178396 166.5911904 116.6119265 0       55       177       270360         rain_1h       178396 0.075491827 0.398847347 0       0       0       0       0       0       12         rain_3h       178396 0.000379765 0.007288445 0       0       0       0       0       0       2.315         snow_3h       178396 0.004762915 0.222603842 0       0       0       0       0       0       21.5         clouds_all       178396 25.073292 30.77412921 0       0       0       20       40100   | pressure                                    | 178396 | 1016.10091  | 12.06664763 | 931    | 1013        | 1018   | 1022 1048        |
| wind_deg     178396 166.5911904 116.6119265 0     55     177     270360       rain_1h     178396 0.075491827 0.398847347 0     0     0     0     0 12       rain_3h     178396 0.000379765 0.007288445 0     0     0     0     0 2.315       snow_3h     178396 0.004762915 0.222603842 0     0     0     0     0 21.5       clouds_all     178396 25.073292 30.77412921 0     0     20     40100   | humidity                                    | 178396 | 68.4234568  | 21.90288754 | 0      | 53          | 72     | 87 100           |
| rain_1h   | wind_speed                                  | 178396 | 2.469267809 | 2.064353622 | 0      | 1           | 2      | 443              |
| rain_3h   | wind_deg                                    | 178396 | 166.5911904 | 116.6119265 | 0      | 55          | 177    | 270 360          |
| snow_3h 178396 0.004762915 0.222603842 0 0 0 021.5 clouds_all 178396 25.073292 30.77412921 0 0 20 40100   | rain_1h                                     | 178396 | 0.075491827 | 0.398847347 | 0      | 0           | 0      | 012              |
| snow_3h 178396 0.004762915 0.222603842 0 0 0 021.5 clouds_all 178396 25.073292 30.77412921 0 0 20 40100   | rain_3h                                     | 178396 | 0.000379765 | 0.007288445 | 0      | 0           | 0      | 02.315           |
| clouds_all 178396 25.073292 30.77412921 0 0 20 40100  | snow_3h                                     | 178396 | 0.004762915 | 0.222603842 | 0      | 0           | 0      |                  |
| _   | _ clouds_all                                |        |             |             |        | 0           | 20     |                  |
| _   | _   |        |             |             |        | 800         |        |                  |
| generation wind 178396 5470.740672 3214.627363 0 2941 4856 740617436  | generation wind                             | 178396 | 5470.740672 | 3214.627363 | 0      |             |        | 740617436        |
|   | temp_C                                      |        |             |             |        |             |        |                  |

#### **Analysis: Simple Linear Regression**

So, I perform Ordinary Least Squares regression on actual electricity price with dataset's forecast price, but the results were not much satisfactory.

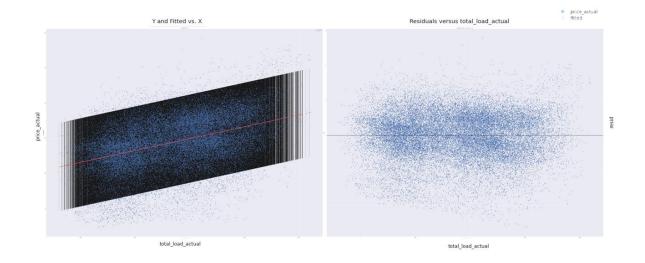
| Dep. Variable: Model: Method: Date: Time: No. Observations: Df Residuals: Df Model: Covariance Type: | price_actual<br>OLS<br>Least Squares<br>Thu, 22 Dec 2022<br>14:01:03<br>178396<br>178394<br>1<br>nonrobust |                                       | Adj. R-squared:<br>F-statistic:<br>Prob (F-statistic):<br>Log-Likelihood:<br>AIC: |       | 0.534<br>0.534<br>2.043e+05<br>0.00<br>-6.5851e+05<br>1.317e+06<br>1.317e+06 |       |
|--|--|---------------------------------------|---|-------|--|-------|
|  | coef   |                                       | t   |       |  |       |
| price_day_ahead  | 0.7099   | 0.002                                 |   | 0.000 | 0.707  | 0.713 |
| Omnibus: Prob(Omnibus): Skew: Kurtosis:  |  | 17203.241<br>0.000<br>-0.220<br>6.859 | Durbin-Wats<br>Jarque-Bera  | son:  | e<br>112137  | .015  |



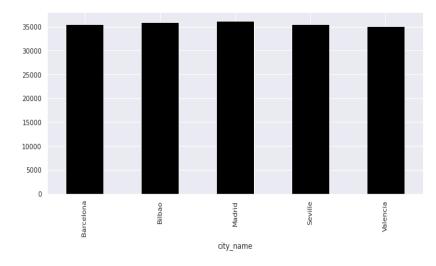


## Then, I did Ordinary Least Squares regression on actual electricity price with dataset's electric load

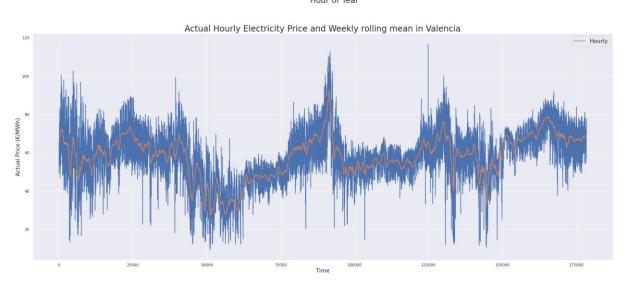
| Dep. Variable:        | price                | actual  | R-squared:       |         | 0.1                 | 90         |  |
|-----------------------|----------------------|---------|------------------|---------|---------------------|------------|--|
| Model:                |                      | _       | Adj. R-square    | ed:     | 0.1                 | 90         |  |
| Method:               | te: Thu, 22 Dec 2022 |         |                  |         | 4.179e+04           |            |  |
| Date:                 |                      |         |                  | istic): | 0.00<br>-7.0781e+05 |            |  |
| Time:                 |                      |         | Log-Likelihoo    |         |                     |            |  |
| No. Observations:     |                      | 178396  | AIC:             |         | 1.416e+             | 96         |  |
| Df Residuals:         |                      | 178394  | BIC:             |         | 1.416e+             | 96         |  |
| Df Model:             |                      | 1       |                  |         |                     |            |  |
| Covariance Type:      | no                   | nrobust |                  |         |                     |            |  |
|                       |                      | std err |                  |         |                     |            |  |
| Intercept             | 19.0919              | 0.192   | 99.259           | 0.000   | 18.715              | 19.469     |  |
| total_load_actual<br> |                      |         | 204.435          | 0.000   | 0.001               | 0.001      |  |
| =========<br>Omnibus: |                      |         | <br>Durbin-Watso |         | 0.0                 |            |  |
| Prob(Omnibus):        |                      | 0.000   | Jarque-Bera      | (JB):   | 8737.7              | 99         |  |
| Skew:                 |                      | -0.473  | Prob(JB):        |         | 0.0                 | 90         |  |
| Kurtosis:             |                      | 3.531   | Cond. No.        |         | 1.85e+              | <b>0</b> 5 |  |

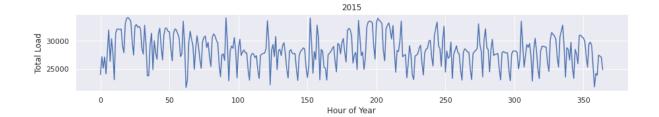


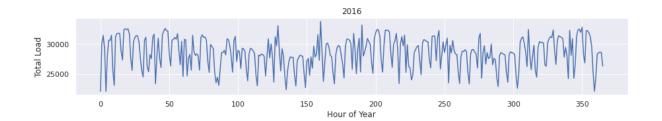


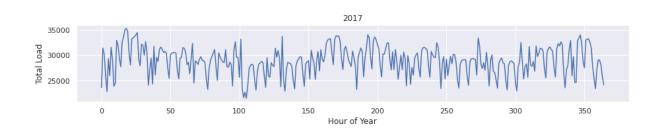


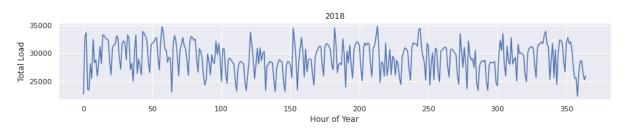
So, with unsatisfactory results, I grouped this dataset by the cities, and then performed multiple linear regression on it.

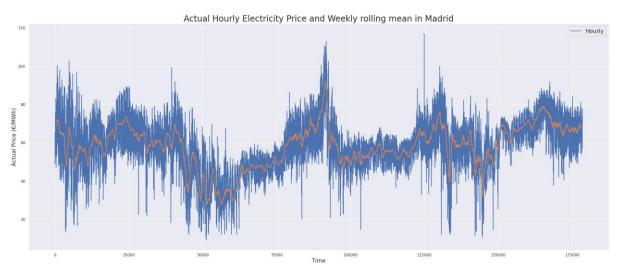


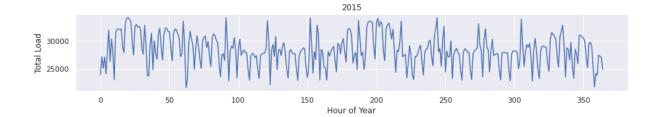


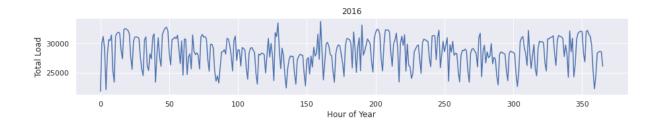


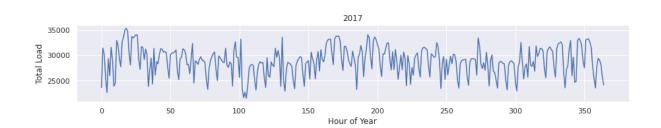


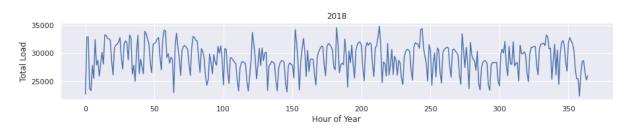


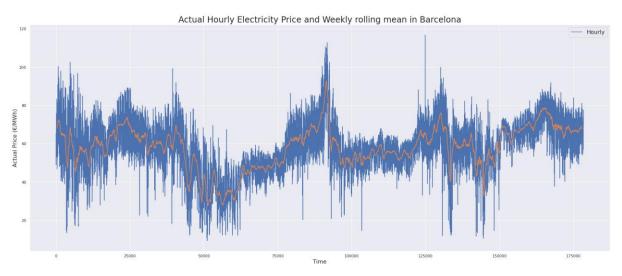


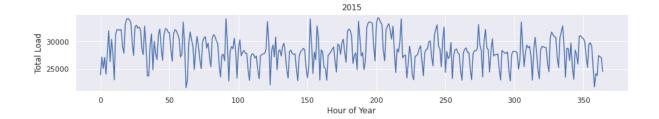


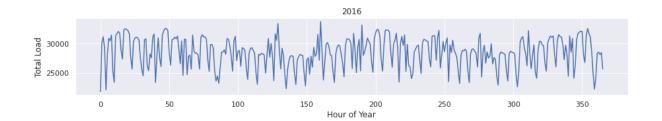


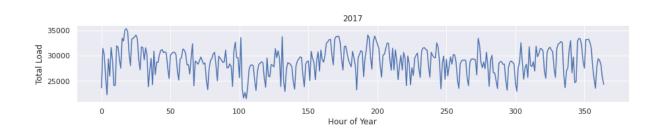


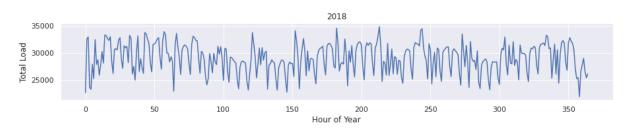


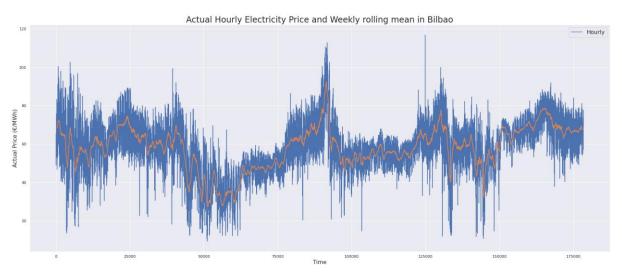


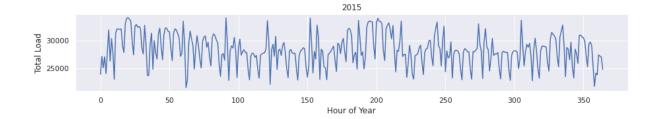


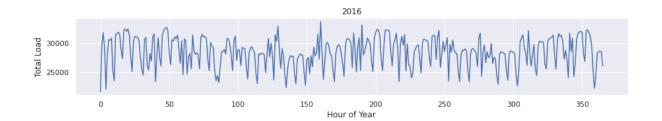


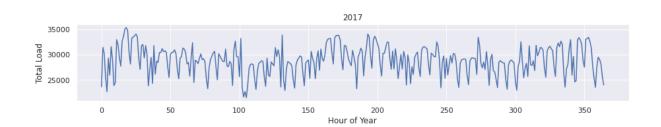


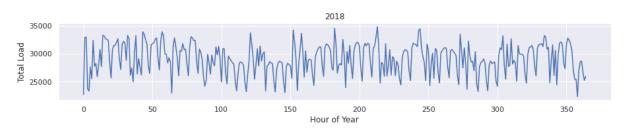


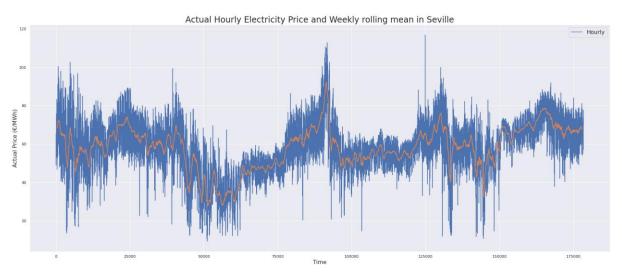






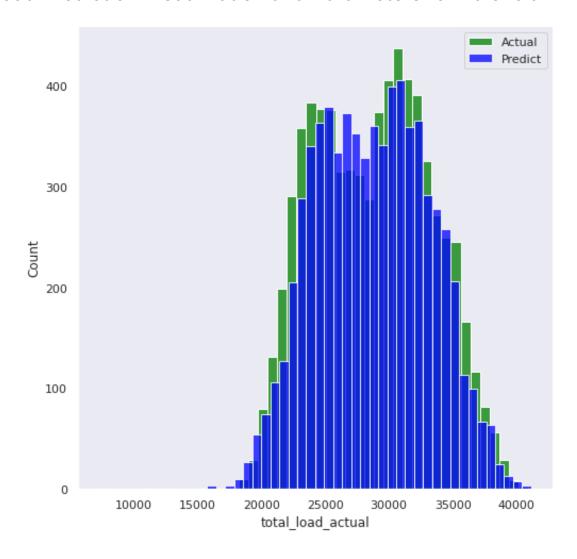






#### **Statistical Analysis: Multiple Linear Regression**

#### Load Prediction Visualization and Parameters for Valencia



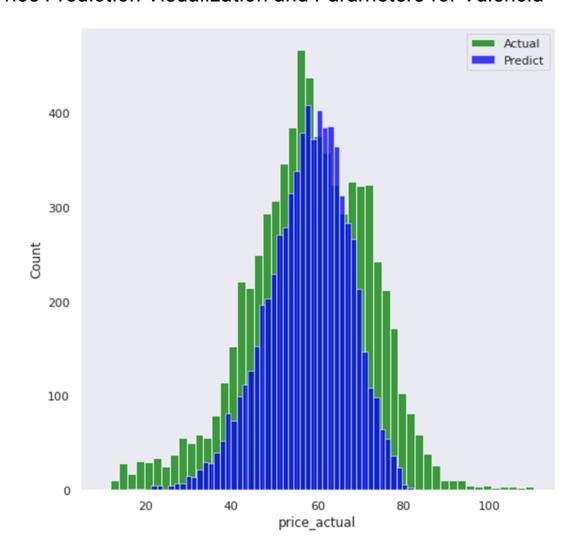
```
Intercept: -18898.035459253715
Coefficients:
[('time', 1.824975405037647),
    ('generation biomass', 0.9072956357896204),
    ('generation fossil brown coal/lignite', 0.7662057069063636),
    ('generation fossil gas', 0.7017037238243607),
    ('generation fossil hard coal', 7.380803488920435),
    ('generation fossil oil', -1.335407465676324),
    ('generation hydro pumped storage consumption', 0.8192016296636481),
    ('generation hydro vun-of-river and poundage', 1.0376299584997548),
    ('generation hydro water reservoir', 0.7662444645472544),
    ('generation other', 1.7486630677965878),
    ('generation other', 27.006666478338378),
    ('generation other renewable', 0.21617628991760632),
    ('generation solar', 5.401608718543416),
    ('generation waste', 0.7044517928000069),
    ('forecast wind onshore day ahead', -38.047986712318426),
    ('temp_, 30.88197792596278),
    ('temp_max', 16.868181062528816),
    ('pressure', 2.3267643223420698),
    ('humidity', 1.9940064839886686),
    ('wind_speed', -0.3801224497526669),
    ('wind_deg', 61.40985800682905),
    ('rain_1h', -5347.024178281798),
    ('rain_3h', -1275.8701469394825),
    ('snow_3h', 1.6079557298712692),
    ('clouds_all', 0.3421147841693915),
    ('weather_id', 0.6256587398779909)]
```

Mean Absolute Error: 1052.902664716613

**Mean Square Error:** 1953354.8347548505

Root Mean Square Error: 1397.6247117001226

#### Price Prediction Visualization and Parameters for Valencia



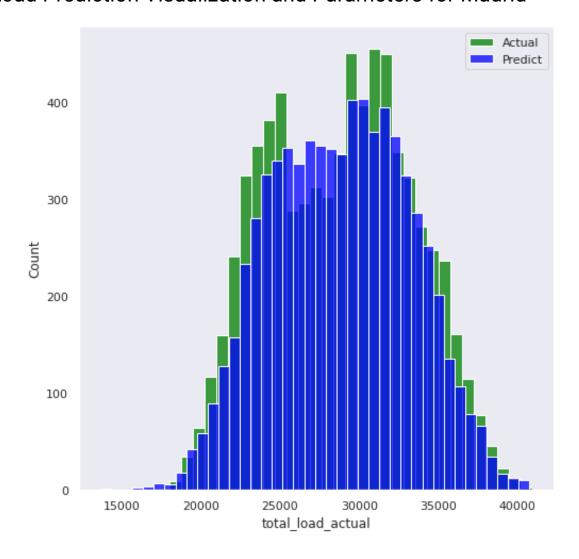
```
Intercept: -194.9493036573499
Coefficients:
[('time', 0.028256099931079488),
    ('generation biomass', -0.0006292474279855563),
    ('generation fossil brown coal/lignite', 0.0012570841100049978),
    ('generation fossil brown coal/lignite', 0.0012570841100049978),
    ('generation fossil hard coal', -0.01607122496033149),
    ('generation fossil oil', -0.0030050977357826555),
    ('generation hydro pumped storage consumption', 0.001471853659029186),
    ('generation hydro run-of-river and poundage', 0.0008234217808815829),
    ('generation hydro water reservoir', 0.00023636139692731443),
    ('generation other', 0.25405204045818037),
    ('generation other', 0.25405204045810037),
    ('generation other renewable', 0.001280992562485465),
    ('generation solar', -0.01694988151426425),
    ('generation waste', -0.0003209487826957616),
    ('forecast solar day ahead', 0.00041056437658750877),
    ('forecast wind onshore day ahead', 0.4127252759508025),
    ('temp', 1.1949641684727728),
    ('temp_man', -1.3558656519165813),
    ('temp_man', 0.11838438876911385),
    ('pressure', 0.1282056569352603),
    ('humidity', -0.6535056245208097),
    ('wind_speed', 0.005406756595559774),
    ('wind_deg', 0.3547151149843479),
    ('rain_1h', -118.73246984583129),
    ('rain_3h', 28.927473689665977),
    ('snow_3h', -0.0032642114009758653),
    ('clouds_all', 0.0025237610808914778),
    ('weather_id', 0.00034720299512324283)]
```

**Mean Absolute Error:** 8.230964392297272

Mean Square Error: 115.1089008793654

Root Mean Square Error:

#### Load Prediction Visualization and Parameters for Madrid



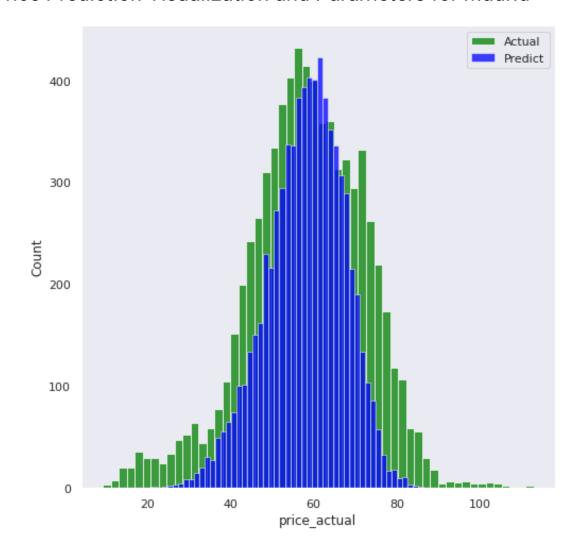
```
Intercept: -7665.354517779961
Coefficients:
[('time', 1.9303305092732108),
    ('generation biomass', 1.0188346812193265),
    ('generation fossil brown coal/lignite', 0.7626195271391043),
    ('generation fossil gas', 0.6963119204754494),
    ('generation fossil hard coal', 7.3212434436616345),
    ('generation fossil oil', -1.3472397010087491),
    ('generation hydro pumped storage consumption', 0.8355927384239982),
    ('generation hydro vun-of-river and poundage', 1.0237063488378018),
    ('generation hydro water reservoir', 0.7622237450543269),
    ('generation nuclear', 1.5984300786377046),
    ('generation other', 25.37956627131593),
    ('generation other renewable', 0.1898457036322569),
    ('generation solar', 5.0383195347880434),
    ('generation waste', 0.7221326627829598),
    ('forecast solar day ahead', 0.16804641775955487),
    ('forecast wind onshore day ahead', -47.690465275811555),
    ('temp', 13.869055666067803),
    ('temp_max', 7.9733411821491895),
    ('pressure', -0.2929945775795066),
    ('humidity', -18.900551238780004),
    ('wind_speed', -0.1444532722806465),
    ('wind_deg', 42.563786630824474),
    ('rain_3h', 130.4811689091507),
    ('snow_3h', 1.9154723970287781),
    ('clouds_all', -0.3371964738807562),
    ('weather_id', 0.5721622021935406)]
```

Mean Absolute Error: 1067.398643815028

Mean Square Error: 1833561.0212909752

**Root Mean Square Error:** 1354.0904775128488

#### Price Prediction Visualization and Parameters for Madrid



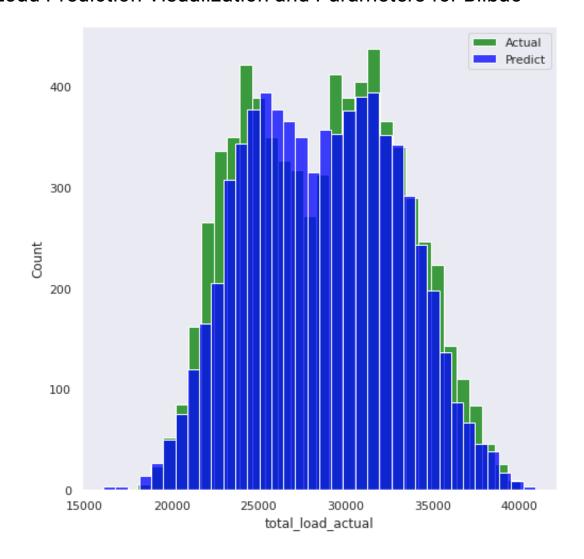
```
Intercept: 11.894260276844655
Coefficients:
[('time', 0.024181654207563085),
    ('generation biomass', 0.0001644581464978233),
    ('generation fossil brown coal/lignite', 0.0012640790571589902),
    ('generation fossil brown coal/lignite', 0.0012640790571589902),
    ('generation fossil hard coal', -0.01175548475337805),
    ('generation fossil oil', -0.0033012829296573992),
    ('generation hydro pumped storage consumption', 0.001844192120781705),
    ('generation hydro run-of-river and poundage', 0.00047061940410166676),
    ('generation nuclear', 0.03508246940910179),
    ('generation other', 0.299052465246851),
    ('generation other', 0.299052465246851),
    ('generation other renewable', 0.0008982637192364982),
    ('generation waste', -0.00931029787171190585),
    ('forecast solar day ahead', 0.000551217174972176),
    ('forecast wind onshore day ahead', 1.1964933842729557),
    ('temp', -0.653821884591373),
    ('temp_max', -0.02584217512176704),
    ('pressure', 0.03278142157422632),
    ('humidity', -1.6873589086121707),
    ('wind_speed', 0.0007008229006082173),
    ('wind_speed', 0.0007008229006082173),
    ('vain_3h', -12.779601363896079),
    ('snow_3h', -0.018493684751690158),
    ('clouds_all', -0.0033856287898219877),
    ('weather_id', 0.00002448354050448703)]
```

**Mean Absolute Error:** 8.310743562696842

Mean Square Error: 117.06963239502228

Root Mean Square Error:

#### Load Prediction Visualization and Parameters for Bilbao



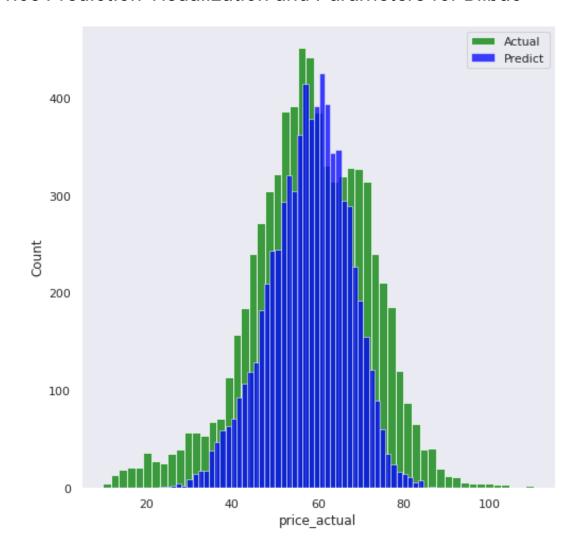
```
Intercept: -7933.322846177267
Coefficients:
[('time', 1.6474434754173328),
    ('generation biomass', 0.9079996067360601),
    ('generation fossil brown coal/lignite', 0.77087723797032),
    ('generation fossil brown coal/lignite', 0.77087723797032),
    ('generation fossil hard coal', 7.5111744398834634),
    ('generation fossil oil', -1.340796241584494),
    ('generation hydro pumped storage consumption', 0.8570374253812696),
    ('generation hydro run-of-river and poundage', 1.0183867533463635),
    ('generation hydro water reservoir', 0.7771692918471154),
    ('generation nuclear', 2.637818128077632),
    ('generation other', 26.0944999382093),
    ('generation other renewable', 0.15492166873645075),
    ('generation waste', 0.7429177367282157),
    ('forecast solar day ahead', 0.2030246034326004),
    ('forecast wind onshore day ahead', 48.4003266859989),
    ('temp', -43.202182499285994),
    ('temp_min', 7.138199269600862),
    ('temp_max', 5.574074310005712),
    ('pressure', -1.8083670671114924),
    ('humidity', 13.988481535146823),
    ('wind_speed', -0.1592223011161117),
    ('wind_speed', -0.1592223011161117),
    ('wind_speed', -0.52.260149846913095),
    ('rain_1h', -593.8906534032648),
    ('rain_3h', -55.901679134313994),
    ('snow_3h', 0.8290461517914213),
    ('clouds_all', 0.1388188936304404),
    ('weather_id', 0.52735515700000025)]
```

**Mean Absolute Error:** 1052.883956648994

Mean Square Error: 1760538.623695371

**Root Mean Square Error:** 1326.8529020563549

#### Price Prediction Visualization and Parameters for Bilbao



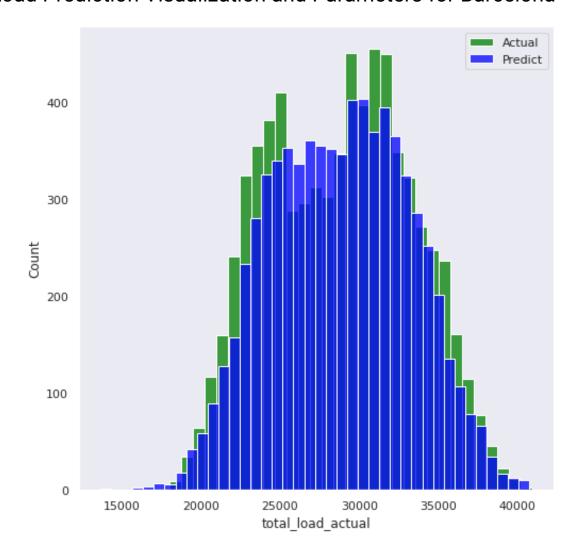
```
Intercept: -264.9875160927302
Coefficients:
[('time', 0.02421273006812835),
    ('generation biomass', 0.0001700130610189402),
    ('generation fossil brown coal/lignite', 0.0012933705866412096),
    ('generation fossil gas', 0.0023086580338388713),
    ('generation fossil oil', -0.0030332053922834017),
    ('generation hydro pumped storage consumption', 0.0012964612572199277),
    ('generation hydro run-of-river and poundage', 0.0007505640148763152),
    ('generation hydro water reservoir', 0.00023856889222044912),
    ('generation nuclear', 0.036744656780580316),
    ('generation other', 0.30323502540897634),
    ('generation other renewable', -0.00013286647413291697),
    ('generation waste', 0.000795593760423441),
    ('forecast solar day ahead', 0.0004668837186271891),
    ('forecast wind onshore day ahead', -3.565411079389566),
    ('temp_min', 1.7531777643809239),
    ('temp_max', 0.21736222059556556),
    ('pressure', 0.0886701951037559),
    ('humidity', -0.8778154530083097),
    ('wind_speed', 3.367266694289205e-05),
    ('wind_speed', 0.8577859810807632),
    ('rain_3h', 1.0244348722570833),
    ('snow_3h', -0.055106636685623295),
    ('clouds_all', -0.001170692586786625),
    ('weather_id', 0.00093540764210886261)]
```

### **Mean Absolute Error:** 8.186147227315615

### Mean Square Error: 111.90468597854891

## Root Mean Square Error:

#### Load Prediction Visualization and Parameters for Barcelona



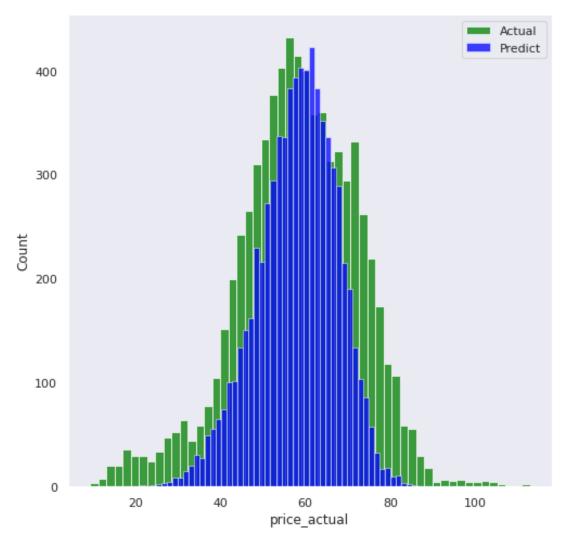
```
Intercept: -15794.508683589855
Coefficients:
[('time', 1.7984637378468995),
    ('generation biomass', 0.9189573418759472),
    ('generation fossil brown coal/lignite', 0.7739446136778058),
    ('generation fossil brown coal/lignite', 0.7739446136778058),
    ('generation fossil hard coal', 7.404484420291515),
    ('generation fossil oil', -1.3383670104402208),
    ('generation hydro pumped storage consumption', 0.8305560984441042),
    ('generation hydro run-of-river and poundage', 1.0232366421894712),
    ('generation nuclear', 1.306669174279282),
    ('generation other', 26.726362261630058),
    ('generation other renewable', 0.12983199286945446),
    ('generation solar', 5.40653547990435),
    ('generation waste', 0.7644260086478123),
    ('forecast solar day ahead', 0.14851970990581595),
    ('forecast wind onshore day ahead', -49.028429051429974),
    ('temp', 33.5422490907212),
    ('temp_max', 13.648631655224372),
    ('pressure', -2.5956401201292656),
    ('humidity', 13.34686505369809),
    ('wind_speed', -0.09336028364662075),
    ('wind_deg', -22.73328176871438),
    ('rain_3h', 7.975842208907125e-11),
    ('snow_3h', 0.3347391805704546),
    ('clouds_all', 0.11409568675570757),
    ('weather_id', 0.5870993957810768)]
```

**Mean Absolute Error:** 8.230964392297272

Mean Square Error: 115.1089008793654

**Root Mean Square Error:** 10.72888162295425

#### Price Prediction Visualization and Parameters for Barcelona



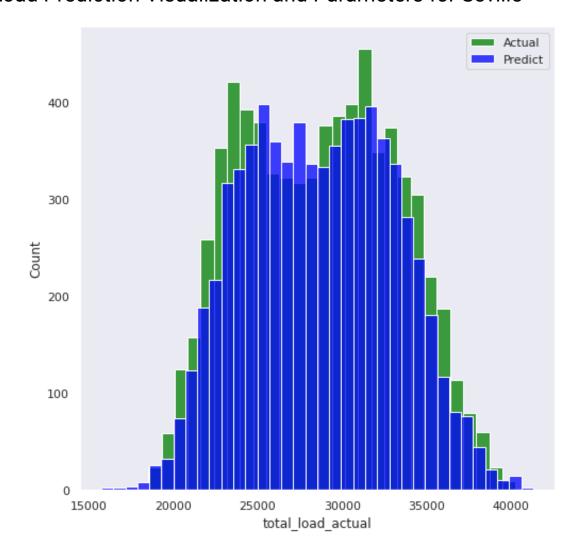
```
Intercept: -448.95003699297274
Coefficients:
[('time', 0.03057483939529687),
    ('generation biomass', -0.0005822524438395003),
    ('generation fossil brown coal/lignite', 0.001404730376090587),
    ('generation fossil brown coal/lignite', 0.001404730376090587),
    ('generation fossil hard coal', -0.01534952766804469),
    ('generation fossil oil', -0.002878849295928543),
    ('generation hydro pumped storage consumption', 0.002780287959480518),
    ('generation hydro run-of-river and poundage', 0.000535429722261983),
    ('generation hydro water reservoir', 2.8887106540253785e-05),
    ('generation nuclear', 0.04062669785113812),
    ('generation other', 0.3126739585522758),
    ('generation other renewable', -0.00028526739783860073),
    ('generation waste', 0.0008666958644143154),
    ('forecast solar day ahead', 0.0007355943381520448),
    ('forecast wind onshore day ahead', 0.2895573395667164),
    ('temp', -0.1081828602650385),
    ('temp_min', -0.07675877768447446),
    ('temp_max', 0.4124531079341597),
    ('perssure', 0.030562431086032717),
    ('humidity', -0.7102242563568172),
    ('wind_speed', -0.0029553410659568925),
    ('wind_speed', -0.33881347685359986),
    ('rain_1h', -46.01625908522218),
    ('rain_3h', 2.014083344548112e-12),
    ('snow_3h', 0.001293966837924975),
    ('clouds_all', -0.00267762586427006),
    ('weather_id', 1.44159620988685e-05)]
```

### **Mean Absolute Error:** 8.310743562696842

## Mean Square Error: 117.06963239502228

## Root Mean Square Error:

#### Load Prediction Visualization and Parameters for Seville



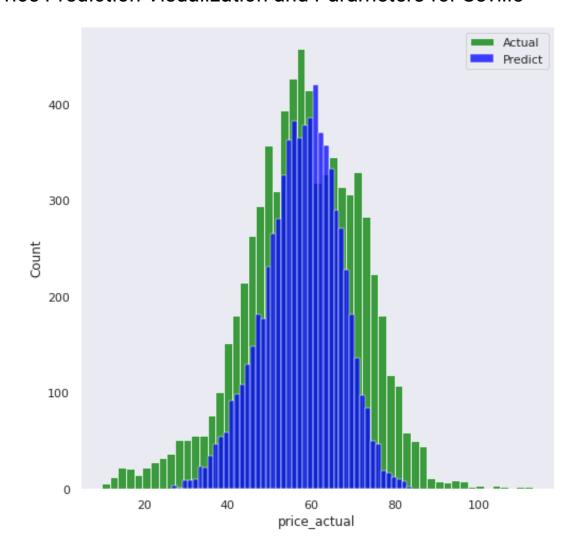
```
Intercept: -12708.654339301142
Coefficients:
['time', 1.8160269180669004),
    ('generation biomass', 0.8721716122937437),
    ('generation fossil brown coal/lignite', 0.7801368680014107),
    ('generation fossil brown coal/lignite', 0.7801368680014107),
    ('generation fossil hard coal', 7.524274790465727),
    ('generation fossil hard coal', 7.524274790465727),
    ('generation hydro pumped storage consumption', 0.8676414460133622),
    ('generation hydro run-of-river and poundage', 1.0076145292712182),
    ('generation hydro water reservoir', 0.7609457310240898),
    ('generation ouclear', 1.561328595990316),
    ('generation other', 28.161328595990316),
    ('generation other renewable', 0.14293326514828536),
    ('generation waste', 0.755195733445089),
    ('forecast solar day ahead', 0.23103417249248848),
    ('forecast wind onshore day ahead', -48.061422709441885),
    ('temp', 16.570391689047764),
    ('temp_min', 41.093884714842574),
    ('temp_max', 11.17312945573103),
    ('pressure', -0.1200546876108164),
    ('humidity', 44.03741235770867),
    ('wind_speed', -0.2962781914960852),
    ('wind_speed', -0.2962781914960852),
    ('wind_speed', -0.2962781914960852),
    ('rain_1h', 4898.2630763939405),
    ('rain_3h', 1.9750245883187745e-10),
    ('snow_3h', -0.7314869349273376),
    ('clouds_all', -0.5960554752479827),
    ('weather_id', 0.49950399615043994)]
```

Mean Absolute Error: 1054.1179983221664

**Mean Square Error:** 1791182.334841933

**Root Mean Square Error:** 1338.3506023617028

#### Price Prediction Visualization and Parameters for Seville



```
Intercept: -189.4458610086408
Coefficients:
[('time', 0.026896431515526537),
    ('generation biomass', 0.00018858841199097297),
    ('generation fossil brown coal/lignite', 0.0012976550547483387),
    ('generation fossil brown coal/lignite', 0.0012976550547483387),
    ('generation fossil gas', 0.002138638254168848),
    ('generation fossil oil', -0.0032456073496385093),
    ('generation hydro pumped storage consumption', 0.0017022713609854737),
    ('generation hydro run-of-river and poundage', 0.0005452712275025811),
    ('generation hydro water reservoir', 4.090694559544252e-05),
    ('generation nuclear', 0.0428444775466713),
    ('generation other', 0.3064037095143871),
    ('generation other renewable', -0.00035059697817467104),
    ('generation solar', -0.009983196364704437),
    ('generation waste', 0.0006601986599199617),
    ('forecast solar day ahead', 0.0006045192034256605),
    ('forecast wind onshore day ahead', 1.0068885095830666),
    ('temp', -0.39126915569162246),
    ('temp_min', -0.5143678679141891),
    ('temp_max', 0.16348496420452893),
    ('pressure', 0.018818287047441234),
    ('humidity', -0.39760492638232164),
    ('wind_speed', -0.011932269192350603),
    ('wind_speed', -0.011932269192350603),
    ('rain_1h', 39.85933200651268),
    ('rain_3h', 1.6062151608764452e-12),
    ('snow_3h', -0.02427675190395124),
    ('clouds_all', -8.91819943912544e-05),
    ('weather_id', -2.6105485432233678e-05)]
```

## **Mean Absolute Error:** 8.38514986264404

## Mean Square Error: 117.95103877590937

## Root Mean Square Error: