Table 1: Summary of included studies

Author	Publication Year	Study Design	Population Country	Time Horizon
Hong et al. Hong et al. (2020)	2020	Experimental	USA	Short-time
Ahajjam et al. Ahajjam et al. (2022)	2022	Experimental	Morocco	Short-term
Han et al. Han et al. (2021)	2021	Experimental	Ireland	Short-term
Alhussein et al. Alhussein et al. (2020)	2020	Experimental	Australia	Short-term
Lu et al. Lu et al. (2022b)	2022	Experimental	USA	Short-term
Chaianong et al. Chaianong et al. (2022)	2022	Simulation-based	Switzerland	Short-term
Fekri et al. Fekri et al. (2022)	2022	Experimental	Canada	Short-term
Masood et al. Masood et al. (2022)	2022	Experimental	South Korea	Short-term
Dogra et al. Dogra et al. (2023)	2023	Experimental	Canada	Short-term
Moldovan et al. Moldovan and Slowik (2021)	2021	Simulation-based	Belgium	Short-term
Fekri et al. Fekri et al. (2021)	2021	Experimental	Canada	Short-term
Pla et al. Pla and Jimenez Martinez (2023)	2023	Experimental	Spain	Short-term
Hou et al. Hou et al. (2021)	2021	Simulation-based	Australia	Short-term
Yang et al. Yang et al. (2022)	2022	Simulation-based	USA	Short-term
Ji et al. Ji et al. (2023)	2023	Experimental	Australia	Short-term
Aurangzeb et al. Aurangzeb et al. (2024)	2024	Experimental	Australia	Short-term
Xu et al. Xu et al. (2022)	2022	Experimental	Australia	Short-term
Nguyen et al. Nguyen et al. (2020)	2020	Experimental	London	Short-term
Li et al. Li et al. (2025)	2025	Experimental	USA	Short-term
Muqtadir et al. Muqtadir et al. (2025)	2025	Experimental	North America and Europe	Very-short-term, short-term
Razghandi et al. Razghandi et al. (2021)	2021	Experimental	Italy	Short-term
Sakuma et al. Sakuma and Nishi (2022)	2022	Simulation-based	United Kingdom	Short-term

Author	Publication Year	Study Design	Population Country	Time Horizon
Goehry et al. Goehry et al. (2020)	2020	Simulation-based	Ireland	Short-term
Forootani et al. Forootani et al. (2022)	2022	Experimental	USA	Short-term
Kong et al. Kong et al. (2018)	2018	Experimental	Canada	Short-term
Jagait et al. Jagait et al. (2021)	2021	Experimental	Canada	Short-term
Fayaz et al. Fayaz and Kim (2018)	2018	Experimental	South Korea	Short-term
Kumaraswamy et al. Kumaraswamy et al. (2024)	2024	Experimental	Uk	Short-term
Sulaiman et al. Sulaiman et al. (2022)	2022	Experimental	USA	Short-term
Aouad et al. Aouad et al. (2022)	2022	Experimental	France	Short-term
Truong et al. Truong et al. (2021)	2021	Simulation-based	Australia	Short-term
Fan et al. Fan et al. (2020)	2020	Experimental	China	Short-term
Kim et al. Kim and Cho (2019)	2019	Experimental	France	Short-term
Chen et al. Chen et al. (2024)	2024	Experimental	France	Short-term
Flor et al. Flor et al. (2021)	2021	Simulation-based	Ecuador	Short-term, Annual
Ullah et al. Ullah et al. (2021)	2021	Experimental	France	Short-term
Zhang et al. Zhang et al. (2025)	2025	Experimental	USA	Short-term
Yuan et al. Yuan et al. (2020)	2020	Simulation-based	Australia	Short-term
Park et al. Park and Son (2023)	2023	Experimental	South Korea	Short-term
Zhao et al. Zhao et al. (2024)	2024	Experimental	China	Short-term
Lu et al. Lu et al. (2022a)	2022	Experimental	China	Short-term
Xia et al. Xia et al. (2024)	2024	Experimental	Ireland	Short-term
Jiang et al. Jiang et al. (2021)	2021	Experimental	Australia	Short-term
Sajjad et al. Sajjad et al. (2020)	2020	Experimental	France	Short-term
Taik et al. Taik and Cherkaoui (2020)	2020	Simulation-based	USA	Short-term
Imani et al. Imani and Ghassemian (2019)	2019	Experimental	Canada	Short-term
Ozcan et al. Ozcan et al. (2021)	2021	Experimental	France	Very-short-term, short-term, Medium-term

Author	Publication Year	Study Design	Population Country	Time Horizon
Kiprijanovska et al. Kiprijanovska et al. (2020)	2020	Experimental	USA	Short-term
Lotfipoor et al. Lotfipoor et al. (2024)	2024	Experimental	Scotland	Short-term
Shi et al. Shi et al. (2018)	2018	Experimental	Ireland	Short-term
Sinha et al. Sinha et al. (2021)	2021	Experimental	Canada	Short-term
Manandhar et al. Manandhar et al. (2024)	2024	Experimental	Uae	Short-term
Kell et al. Kell et al. (2018)	2018	Simulation-based	Ireland	Short-term
Zhu et al. Zhu et al. (2024)	2024	Experimental	USA	Short-term
Jiang et al. Jiang et al. (2022)	2022	Simulation-based	USA	Very-short-term, Short-term
Dab et al. Dab et al. (2023)	2023	Experimental	Canada	Short-term
Dong et al. Dong et al. (2024)	2024	Experimental	USA	Short-term
Hribar et al. Hribar et al. (2025)	2025	Simulation-based	Uk	Short-term
Harikrishnan et al. Harikrishnan et al. (2025)	2025	Simulation-based	Belgium	Short-term
Shi et al. Shi and Wang (2022)	2022	Experimental	France	Short-term
Ismail et al. Ismail et al. (2024)	2024	Experimental	France	Very-short-term, Short-term, Medium-term
Cheng et al. Cheng et al. (2021)	2021	Simulation-based	China	Short-term
Fang et al. Fang and He (2023)	2023	Experimental	Morocco	Very-short-term
Acharya et al. Acharya et al. (2024)	2024	Simulation-based	South Korea	Short-term
Shi et al. Shi and Xu (2022)	2022	Experimental	Uk	Short-term
Al-Jamimi et al. Al-Jamimi et al. (2023)	2023	Experimental	Morocco	Short-term
Zang et al. Zang et al. (2021)	2021	Experimental	China	Short-term
Kaur et al. Kaur et al. (2024)	2024	Experimental	Canada	Short-term
Shahsavari-Pour et al. Shahsavari-Pour et al. (2025)	2025	Experimental	USA	Short-term
Gong et al. Gong et al. (2022)	2022	Experimental	USA	Short-term

Author	Publication Year	Study Design	Population Country	Time Horizon
Benali et al. Benali et al. (2024)	2024	Experimental	Italy	Short-term
Widmer et al. Widmer et al. (2023)	2023	Simulation-based	Uk	Short-term
YoUSAf et al. Yousaf et al. (2021)	2021	Experimental	Pakistan	Seasonal
Jeyaraj et al. Jeyaraj and Nadar (2021)	2021	Experimental	India	Short-term
Ozdemir et al. Ozdemir et al. (2025)	2025	Experimental	Probably Iran	Short-term
Mansoor et al. Mansoor et al. (2021)	2021	Simulation-based	Sweden	Short-term
Bai et al. Bai (2024)	2024	Experimental	France	Short-term, Long-term
Khan et al. Khan et al. (2021)	2021	Experimental	South Korea	Short-term
Lin et al. Lin et al. (2025)	2025	Experimental	USA	Short-term
Zhang et al. Zhang et al. (2024)	2024	Simulation-based	USA	Short-term
Dong et al. Dong et al. (2016)	2016	Experimental	USA	Short-term, Medium-term
Qu et al. Qu et al. (2023)	2023	Simulation-based	USA	Short-term
Irankhah et al. Irankhah et al. (2024)	2024	Simulation-based	Iran	Short-term
Massidda et al. Massidda and Marrocu (2018)	2018	Simulation-based	France	Short-term, Medium-term, Long-term
Cao et al. Cao et al. (2025)	2025	Experimental	United States	Short-term
Fan et al. Fan et al. (2022)	2022	Experimental	Australia	Short-term

Table 2: Studies grouped by machine learning models used

Model	**Papers**
ADMIF	Fang and He (2023)
ANN	Fayaz and Kim (2018), Sulaiman et al. (2022), Truong et al. (2021), Harikrishnan et al. (2025), Dong et al. (2016)
ANFIS	Fayaz and Kim (2018)
Affinity Propagation	Dogra et al. (2023)
ATT-LSTM	Ozcan et al. (2021), Nguyen et al. (2020)
BiGRU	Aurangzeb et al. (2024), Irankhah et al. (2024)
BiLSTM	Aurangzeb et al. (2024), Kaur et al. (2024), Aurangzeb et al. (2024), Zhang et al. (2024)

Model	Papers
CNN	Alhussein et al. (2020), Aurangzeb et al. (2024), Sakuma and Nishi (2022), Aouad et al. (2022), Jiang et al. (2021), Sajjad et al. (2020), Lotfipoor et al. (2024), Sinha et al. (2021), Shi and Wang (2022), Cheng et al. (2021), Acharya et al. (2024), Shi and Xu (2022), Ozdemir et al. (2025), Irankhah et al. (2024), Cao et al. (2025)
CatBoost	Muqtadir et al. (2025)
DA-LSTM	Ozcan et al. (2021)
DANN	Truong et al. (2021), Truong et al. (2021)
DATN	Zhu et al. (2024)
DBN	Fan et al. (2022), Fan et al. (2022)
Deep-Autoformer	Jiang et al. (2022)
DELM	Fayaz and Kim (2018)
DFNN	Al-Jamimi et al. (2023)
DI-RNN	Yuan et al. (2020), Kiprijanovska et al. (2020)
DMLP	Nguyen et al. (2020)
DRNN	Kiprijanovska et al. (2020), Shi et al. (2018)
DT	Moldovan and Slowik (2021), Ullah et al. (2021)
ELM	Sulaiman et al. (2022), Fayaz and Kim (2018)
Exponential Smoothing	Hribar et al. (2025), Yousaf et al. (2021)
FFNN	Kong et al. (2018), Kumaraswamy et al. (2024), Imani and Ghassemian (2019)
FedAvg	Park and Son (2023), Fekri et al. (2022), Dogra et al. (2023), Widmer et al. (2023), Qu et al. (2023)
FedSGD	Fekri et al. (2022)
GAN	Qu et al. (2023)
GBR	Ullah et al. (2021), Xia et al. (2024)
GMM	Dong et al. (2016)
GPR	Dong et al. (2016), Xia et al. (2024), Dab et al. (2023)
GRU	Aurangzeb et al. (2024), Sakuma and Nishi (2022), Sajjad et al. (2020), Khan et al. (2021)
Graph WaveNet	Lin et al. (2025)
JITtrans	Benali et al. (2024)
K-means	Han et al. (2021), Dogra et al. (2023), Kell et al. (2018), Khan et al. (2021), Acharya et al. (2024)
k-medoids	Dab et al. (2023)
KNN	Ullah et al. (2021), Moldovan and Slowik (2021), Forootani et al. (2022)
LS-SVM	Dong et al. (2016)

Model	Papers
LSTM	Han et al. (2021), Alhussein et al. (2020), Lu et al. (2022b), Fekri et al. (2022), Masood et al. (2022), Dogra et al. (2023), Hou et al. (2021), Yang et al. (2022), Ji et al. (2023), Aurangzeb et al. (2024), Xu et al. (2022), Nguyen et al. (2020), Li et al. (2025), Razghandi et al. (2021), Sakuma and Nishi (2022), Kong et al. (2018), Kumaraswamy et al. (2024), Fan et al. (2020), Kim and Cho (2019), Chen et al. (2024), Flor et al. (2021), Ullah et al. (2021), Park and Son (2023), Zhao et al. (2024), Jiang et al. (2021), Taik and Cherkaoui (2020), Imani and Ghassemian (2019), Ozcan et al. (2021), Sinha et al. (2021), Manandhar et al. (2024), Kell et al. (2018), Zhu et al. (2024), Dong et al. (2024), Shi and Wang (2022), Ismail et al. (2024), Shi and Xu (2022), Zang et al. (2021), Shahsavari-Pour et al. (2025), Gong et al. (2022), Ozdemir et al. (2025), Bai (2024), Khan et al. (2021), Qu et al. (2023), Cao et al. (2025), Fan et al. (2022)
LightGBM	Muqtadir et al. (2025), Hribar et al. (2025)
LR	Li et al. (2025), Massidda and Marrocu (2018)
MLP	Nguyen et al. (2020), Sakuma and Nishi (2022), Kell et al. (2018), Jiang et al. (2022), Lin et al. (2025)
NBEATS	Li et al. (2025)
NHiTS	Li et al. (2025)
PDNN	Jeyaraj and Nadar (2021)
PDRNN	Shi et al. (2018)
PVS	Mansoor et al. (2021)
RNN	Fekri et al. (2021), Jagait et al. (2021), Flor et al. (2021), Yuan et al. (2020), Ozcan et al. (2021), Shi et al. (2018)
Random Forest	Chaianong et al. (2022), Moldovan and Slowik (2021), Nguyen et al. (2020), Li et al. (2025), Ullah et al. (2021), Xia et al. (2024), Lotfipoor et al. (2024), Manandhar et al. (2024), Kell et al. (2018), Massidda and Marrocu (2018)
Residual LSTM	Chen et al. (2024)
SVM	Pla and Jimenez Martinez (2023)
SVR	Nguyen et al. (2020), Sulaiman et al. (2022), Ullah et al. (2021), Kell et al. (2018), Ismail et al. (2024), Dong et al. (2016)
Seq2Seq	Masood et al. (2022), Razghandi et al. (2021), Sakuma and Nishi (2022), Aouad et al. (2022), Zhu et al. (2024), Dong et al. (2024)
Sparse Autoencoder	Cheng et al. (2021)
TCN	Li et al. (2025), Widmer et al. (2023)
TFT	Li et al. (2025)
TSMixer	Li et al. (2025)
TiDE	Li et al. (2025)
XGBoost	Yang et al. (2022), Li et al. (2025), Muqtadir et al. (2025), Hribar et al. (2025), Harikrishnan et al. (2025)

Table 3: Grouping studies by Evaluation Metrics

Outcome	**Papers**
Error-Based Accuracy Metrics	
MAE	Hong et al. (2020), Han et al. (2021), Alhussein et al. (2020), Lu et al. (2022b), Masood et al. (2022), Dogra et al. (2023), Moldovan and Slowik (2021), Fekri et al. (2021), Yang et al. (2022), Ji et al. (2023), Xu et al. (2022), Razghandi et al. (2021), Sakuma and Nishi (2022), Jagait et al. (2021), Fayaz and Kim (2018), Kumaraswamy et al. (2024), Sulaiman et al. (2022), Aouad et al. (2022), Kim and Cho (2019), Chen et al. (2024), Ullah et al. (2021), Zhang et al. (2025), Yuan et al. (2020), Zhao et al. (2024), Xia et al. (2024), Jiang et al. (2021), Sajjad et al. (2020), Imani and Ghassemian (2019), Ozcan et al. (2021), Kiprijanovska et al. (2020), Shi et al. (2018), Sinha et al. (2021), Manandhar et al. (2024), Jiang et al. (2022), Dab et al. (2023), Harikrishnan et al. (2025), Shi and Wang (2022), Cheng et al. (2021), Fang and He (2023), Shi and Xu (2022), Zang et al. (2021), Kaur et al. (2024), Shahsavari-Pour et al. (2025), Benali et al. (2024), Jeyaraj and Nadar (2021), Ozdemir et al. (2025), Mansoor et al. (2021), Bai (2024), Khan et al. (2021), Lin et al. (2025), Irankhah et al. (2024), Massidda and Marrocu (2018), Cao et al. (2025)
nMAE	Dab et al. (2023), Zhang et al. (2024)

Outcome	Papers
RMSE / MSE	Hong et al. (2020), Ahajjam et al. (2022), Han et al. (2021), Chaianong et al. (2022), Fekri et al. (2022), Masood et al. (2022), Dogra et al. (2023), Pla and Jimenez Martinez (2023), Ji et al. (2023), Aurangzeb et al. (2024), Xu et al. (2022), Nguyen et al. (2020), Muqtadir et al. (2025), Razghandi et al. (2021), Sakuma and Nishi (2022), Goehry et al. (2020), Fayaz and Kim (2018), Kumaraswamy et al. (2024), Sulaiman et al. (2022), Aouad et al. (2022), Truong et al. (2021), Fan et al. (2020), Chen et al. (2024), Flor et al. (2021), Ullah et al. (2021), Zhang et al. (2025), Park and Son (2023), Sajjad et al. (2020), Taik and Cherkaoui (2020), Ozcan et al. (2021), Kiprijanovska et al. (2020), Shi et al. (2018), Sinha et al. (2021), Manandhar et al. (2024), Zhu et al. (2024), Dab et al. (2023), Harikrishnan et al. (2025), Shi and Wang (2022), Ismail et al. (2024), Cheng et al. (2021), Fang and He (2023), Acharya et al. (2024), Al-Jamimi et al. (2023), Zang et al. (2021), Kaur et al. (2024), Shahsavari-Pour et al. (2025), Jeyaraj and Nadar (2021), Ozdemir et al. (2025), Mansoor et al. (2021), Bai (2024), Khan et al. (2021), Lin et al. (2025), Dong et al. (2016), Qu et al. (2023), Irankhah et al. (2024), Massidda and Marrocu (2018), Cao et al. (2025), Fan et al. (2022), Lu et al. (2022b), Moldovan and Slowik (2021), Fekri et al. (2021), Jagait et al. (2021), Kim and Cho (2019), Zhao et al. (2024), Jiang et al. (2021), Imani and Ghassemian (2019), Jiang et al. (2022)
nRMSE	Razghandi et al. (2021), Aouad et al. (2022), Shi et al. (2018), Zhang et al. (2024)
MRMSE	Kell et al. (2018)

Outcome	Papers
MAPE	Hong et al. (2020), Ahajjam et al. (2022), Alhussein et al. (2020), Lu et al. (2022b), Fekri et al. (2022), Masood et al. (2022), Moldovan and Slowik (2021), Hou et al. (2021), Yang et al. (2022), Ji et al. (2023), Aurangzeb et al. (2024), Xu et al. (2022), Nguyen et al. (2020), Li et al. (2025), Sakuma and Nishi (2022), Forootani et al. (2022), Kong et al. (2018), Fayaz and Kim (2018), Sulaiman et al. (2022), Fan et al. (2020), Kim and Cho (2019), Ullah et al. (2021), Zhang et al. (2025), Park and Son (2023), Taik and Cherkaoui (2020), Imani and Ghassemian (2019), Manandhar et al. (2024), Kell et al. (2018), Zhu et al. (2024), Jiang et al. (2022), Hribar et al. (2025), Harikrishnan et al. (2025), Cheng et al. (2021), Fang and He (2023), Acharya et al. (2024), Shi and Xu (2022), Zang et al. (2021), Gong et al. (2022), Widmer et al. (2023), Yousaf et al. (2021), Ozdemir et al. (2025), Mansoor et al. (2021), Bai (2024), Khan et al. (2021), Lin et al. (2025), Zhang et al. (2024), Dong et al. (2016), Irankhah et al. (2024), Fan et al. (2022), Flor et al. (2021), Jiang et al. (2021), Dab et al. (2023), Ismail et al. (2024), Ozdemir et al. (2025)
MAAPE	Yang et al. (2022)
MBE	Muqtadir et al. (2025), Kumaraswamy et al. (2024), Ahajjam et al. (2022), Jagait et al. (2021), Manandhar et al. (2024), Jeyaraj and Nadar (2021), Massidda and Marrocu (2018), Hong et al. (2020), Li et al. (2025), Sulaiman et al. (2022), Aouad et al. (2022), Chen et al. (2024), Yuan et al. (2020), Park and Son (2023), Xia et al. (2024), Dab et al. (2023), Gong et al. (2022), Jeyaraj and Nadar (2021), Ozdemir et al. (2025), Zhang et al. (2024), Massidda and Marrocu (2018)
RMSLE	Muqtadir et al. (2025), Ozdemir et al. (2025)
R^2	Muqtadir et al. (2025), Dab et al. (2023), Ozdemir et al. (2025)
skill score	Ahajjam et al. (2022), Jagait et al. (2021), Manandhar et al. (2024), Jeyaraj and Nadar (2021),Shi and Xu (2022), Massidda and Marrocu (2018)
Peak and Load-Specific Error Metrics	
PTE	Li et al. (2025), Chen et al. (2024), Kong et al. (2018), Sulaiman et al. (2022), Park and Son (2023), Lu et al. (2022a), Xia et al. (2024), Fang and He (2023), Shi and Xu (2022), Jeyaraj and Nadar (2021), Zhang et al. (2024)
Peak load error	Kong et al. (2018), Park and Son (2023), Zhao et al. (2024), Xia et al. (2024), Dong et al. (2024), Li et al. (2025), Chen et al. (2024)
Uncertainty & Probabilistic Forecasting Metrics	
ACE	Cheng et al. (2021), Fang and He (2023)

Outcome	Papers
CRPS	Lu et al. (2022a), Massidda and Marrocu (2018)
Interval Score (IS)	Yuan et al. (2020), Xia et al. (2024), Cheng et al. (2021), Fang and He (2023)
Pinball Loss	Dong et al. (2024), Cheng et al. (2021), Fang and He (2023)
Quantile Score	Lu et al. (2022a), Xia et al. (2024), Dong et al. (2024), Cheng et al. (2021), Fang and He (2023)
Winkler Score	Dong et al. (2024)
Computational Performance Metrics	
Training time	Li et al. (2025), Sakuma and Nishi (2022), Kong et al. (2018), Sulaiman et al. (2022), Zhao et al. (2024), Lu et al. (2022a), Fang and He (2023)
Inference time	Li et al. (2025), Chen et al. (2024), Yuan et al. (2020), Jeyaraj and Nadar (2021), Zhang et al. (2025), Imani and Ghassemian (2019), Zhang et al. (2024), Kong et al. (2018), Park and Son (2023), Zhao et al. (2024), Xia et al. (2024), Dong et al. (2024)
Computational cost	Sakuma and Nishi (2022), Forootani et al. (2022), Shi and Xu (2022), Zhang et al. (2024)
Convergence Behavior	Park and Son (2023), Zhao et al. (2024), Jeyaraj and Nadar (2021), Shi and Xu (2022), Zhang et al. (2024)
Statistical Comparison Metrics	
Diebold-Mariano test	Jagait et al. (2021), Lu et al. (2022a)
Wilcoxon test	Lu et al. (2022a)
Rank Correlation Metrics (Pearson's R, Spearman's ρ and Kendall's τ)	Sulaiman et al. (2022), Shahsavari-Pour et al. (2025), Ozdemir et al. (2025), Lu et al. (2022a)
Privacy-Specific Metrics (for Federated / DP Models)	
Privacy metrics: ϵ (privacy budget), σ (privacy loss probability)	Zhang et al. (2024)
Shape-based Error Metric	
Dynamic Time Warping	Chen et al. (2024), Xia et al. (2024)

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