# 1   Groups of Variables

| Consumption Classes (C) | |
| --- | --- |
| Index | Group |
| CSO | Commercial, services and others |
| CP | Own consumption |
| IP | Street lighting |
| IND | Industrial |
| PP | Public power |
| RED | Residential |
| RR | Rural |
| RRA | Aquicultor rural |
| RRI | Irrigating rural |
| SP1 | Public service (water, sewage and sanitation) |
| SP2 | Public service (electrical traction) |
| TOT | Total |
| MED | Average |

| Regions (R) | |
| --- | --- |
| Index | Group |
| SE | Southeast |
| CO | Midwest |
| SECO | Southeast&Midwest |
| S | South |
| NE | Northeast |
| N | North |
| BR | Brazil |

# 2    Variables

| Power Electricity Consumption - 185 lagged variables | |
|---|---|
| Index | Variable |
| CEE_R_i | Hourly PEC of the hour i and region R (mWh) - (i = 0, $\cdots$, 24,) |
| CEE_R_TOT | Sum of daily PEC of region R (mWh) |
| CEE_R_MED | Average daily PEC of Region R (mWh) |
| CEE_R_C | Daily PEC of the region R for consumption class C (mWh) |

| Calendar - 6 variables | |
|---|---|
| Index | Variable |
| DS | Day of the week (1-7) |
| DM | Day of the month (1-30) |
| Mês | Month (1-12) |
| Ano | Year (2017, 2018) |
| Feriado | Dummy for holiday |
| Estacao | Seasons (1-4) |

| Weather Variables - 180 variables | |
|---|---|
| Index | Variable |
| NEP_R_i | Cloudiness of region R and hour i (i = 9,15,24, AVG) |
| PA_R_i | Atmospheric pressure (mbar) of region R and hour i (i = 9,15,24, AVG) |
| TEMP_BS_R_i | Dry bulb temperature (°C) of region R and hour i (i = 9,15,24, AVG) |
| TEMP_BU_R_i | Humid bulb temperature (°C) of region R and hour i (i = 9,15,24, AVG) |
| UMID_R_i | Relative humidity (%) of region R and hour i (i = 9,15,24, AVG) |
| DV_R_i | Wind direction of region R and hour i (i = 9,15,24, AVG) |
| VV_R_i | Wind velocity (m/s) of region R and hour i (i = 9,15,24, AVG) |

| Electrical Energy Price Variables - 60 variables | |
| --- | --- |
| Index | Variable |
| TAR_R_C | PEC price of region R and consumption class C (R$) |
| TAR_R_MED | Average PEC price of region R (R$) |

| Economic Variables - 79 variables | |
| --- | --- |
| Index | Variable |
| Meta_Selic | Selic target imposed by BCB |
| Taxa_Selic | SELIC effective rate |
| CDI | CDI |
| DolarC | Dollar for purchase |
| DolarC_var | Dollar for purchase variance |
| DolarV | Dollar for sale |
| DolarV_var | Dollar for sale variance |
| EuroC | Euro for purchase |
| EuroC_var | Euro for purchase variance |
| EuroV | Euro for Sale |
| EuroV_var | Euro for sale variance |
| IBV_Cot | IBOVESPA quotation |
| IBV_min | IBOVESPA daily minimum value |
| IBV_max | IBOVESPA daily maximum value |
| IBV_varabs | IBOVESPA daily absolute variance |
| IBV_varperc | IBOVESPA daily percentage variance |
| IBV_vol | IBOVESPA daily volatility |
| INPC_m | INPC monthly variance |
| INPC_ac | INPC cumulative |
| IPCA_m | IPCA monthly variance |
| IPCA_ac | IPCA accumulated |
| IPA-M_m | IPA-M monthly variance |
| IPA-M_ac | IPA-M accumulated |
| IPA-DI_m | IPA-DI monthly variance |
| IPA-DI_ac | IPA-DI accumulated |
| IGP-M_m | IGP-M monthly variance |
| IGP-M_ac | IGP-M accumulated |
| IGP-DI_m | IGP-DI monthly variance |
| IGP-DI_ac | IGP-DI accumulated |
| PAB_o | Crude steel production (observed) |
| PAB_d | Crude steel production (seasonally adjusted) |
| TVP_o | Heavy vehicles traffic on toll roads (observed) |
| TVP_d | Heavy vehicles traffic on toll roads (seasonally adjusted) |
| PICV_o | Construction production inputs (observed) |
| PICV_d | Construction production inputs (seasonally adjusted) |
| CCU_o | CPS and Usecheque consultations (observed) |
| CCU_d | CPS and Usecheque consultations (seasonally adjusted) |
| CS_o | Serasa consultations(observed) |
| CS_d | Serasa consultations (seasonally adjusted) |

| Index | Variable |
|---|---|
| UCPIIT_FGV_o | Installed capacity utilization in the manufacturing industry - FGV (observed) |
| UCPIIT_FGV_d | Installed capacity utilization in the manufacturing industry - FGV (seasonally adjusted) |
| CPCIIT_CNI_o | Installed capacity utilization in the processing industry - CNI (observed) |
| CPCIIT_CNI_d | Installed capacity utilization in the manufacturing industry - CNI (seasonally adjusted) |
| VIR_o | Real Industrial Sales (observed) |
| VIR_d | Real Industrial Sales (seasonally adjusted) |
| HTPIT_o | Production hours worked in the manufacturing industry (observed) |
| HTPIT_d | Production hours worked in the processing industry (seasonally adjusted) |
| SRIT_o | Real wage in manufacturing industry (observed) |
| SRIT_d | Real wage in the manufacturing industry (seasonally adjusted) |
| PPOB | Oil and gross oil production (monthly production in m3) |
| PGN | Natural gas production (monthly production in m3) |
| PIG_o | General industrial production (observed) |
| PIG_d | General industrial production (seasonally adjusted) |
| PIBCa_o | Industrial production - capital goods (observed) |
| PIBCa_d | Industrial production - capital goods (seasonally adjusted) |
| PIBI_o | Industrial production - intermediate goods (observed) |
| PIBI_d | Industrial production - intermediate goods (seasonally adjusted) |
| PIBCo_o | Industrial production - consumer goods (observed) |
| PIBCo_d | Industrial production - consumer goods (seasonally adjusted) |
| PIA_o | Automotive industry production (observed) |
| PIA_d | Automotive industry production (seasonally adjusted) |
| ICC | Consumer confidence index |
| INEC | National consumer expectations index |
| ICEI | Industrial entrepreneur confidence index |
| DBNDES | BNDES disbursements - accumulated amounts |
| IEG_o | Total employment index (observed) |
| IEG_d | Total employment index (seasonally adjusted) |
| IETIT_o | Total employment index- manufacturing industry (observed) |
| IETIT_d | Total employment index - manufacturing industry (seasonally adjusted) |
| IETC_o | Total employment index- commercial (observed) |
| IETC_d | Total employment index - commercial (seasonally adjusted) |
| IETS_o | Total employment index - services (observed) |
| IETS_d | Total employment index - services (seasonally adjusted) |
| IETCV_o | Total employment index - civil construction (observed) |
| IETCV_d | Total employment index - civil construction (seasonally adjusted) |
| PO | Employed people (formally) |
| TD | Unemployment rate (brazil) |
| BM | Monetary Base |
| PME | Currency paper issued |