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| Paper name | Paper goal | Important notes (for us) |
| Ensemble Forecasting for Intraday  Electricity Prices: Simulating Trajectories  2020 | A probabilistic fore-  casting of the hourly intraday electricity prices by simulating trajectories.  5 minutes volume weighted average.  Simulated for time before gate closure 180, 175, …, 35, 30  Successfully model the volatility in the German Intraday Continuous Market.  One of possible directions is  using other external processes like the traded volume or price of nearby hours as regressors -> authors mention this in conclusion but did not do it as they assume weak-form eﬃciency | **No imbalances volume used** |
| Optimal bidding on hourly and quarter-hourly  day-ahead electricity price auctions: trading large  volumes of power with market impact and  transaction costs  2021  **Topic: extenstions** | Forecasting for auction Hourly and Quarter-Hourly products | The empirical results show that market participants could increase  their gains signiﬁcantly compared to simple benchmark strategies. |
| The value of forecasts: Quantifying the economic gains of accurate quarter-hourly electricity price forecasts  2018  Topic: day ahead forecast | The aim is to predict both the EPEX quarter-hourly intraday auction and the intraday continuous market price of the next day.  Quarter-hourly price forecasting. | EXAA as naïve and the input  intraday auction is easier to predict compared to ongoing trading.  **No imbalances volume used** |
| Econometric modelling and forecasting of  intraday electricity prices  2019 | ID3-Price analysis for Hourly and Quarter-Hourly products  01.01.2015 to 29.09.2018 DE dataset  lasso and elastic net techniques and perform an out-of-sample,  very short-term forecasting study  analysis of both hourly and quarter-hourly products | Last known price is the strongest benchmark for hourly products  Naïve for quarterhourly is not that strong as for hourly – it was outperformed by nearly all models  Comment: in our study we show that naïve in case of qh market is still challenging to beat, but not over 3:15 lead time – this is caused by low liquidity  Things we did similarly:  We consider similar benchmark, we also use information from up to week before about cont. ID prices, we use 15 min grid to extract the information from whole trading horizon, although only for a limited set of hours. They also favor the last known price regressor by not penalizing it, fixing coeff to 1 and compare with not interfering in this coeff. They used lasso and elastic net but they gave v. similar results.  Tips for the future: use also hourly products transactions/indexes when modelling quarterly ones, use balancing volume (balancing price is available with ~month of delay) |
| Simulation-based Forecasting for Intraday Power Markets:  Modelling Fundamental Drivers for Location, Shape and  Scale of the Price Distribution  2022 | HOURLY ONLY  propose a modelling strategy for the location, shape  and scale parameters of the return distribution in intraday markets, based on fundamental  variables.  simulating price paths and  compare the probabilistic forecasting performance of our model to benchmark models in a  forecasting study for the German market. | volatility  is driven by the merit-order regime (A steep merit-order regime leads to higher volatility and heavier tails) ,the time to delivery and the closure of cross-border order  books  The tail of the distribution is mainly inﬂuenced by past price diﬀerences and trading  Activity  We expand the key work of Narajewski and Ziel (2020a) in four  dimensions by (i) investigating distributions with potential skewness and modelling all moments explicitly,  (ii) adding intra-daily forecast updates and (iii) a novel measure for the merit-order slope, derived from  day-ahead auction curves, and (iv) employing a regularized estimation using the GAMLSS-LASSO for all  distribution moments.  **No imbalances volume used** |
| Understanding intraday electricity markets: Variable selection  and very short-term price forecasting using LASSO  2019 | ID3 index of HOURLY ONLY  apply the least absolute  shrinkage and selection operator (LASSO) in order to gain statistically sound insights on  variable selection and provide recommendations for very short-term electricity price  forecasting. | Using asinh, we DO NOT – its inverse may be risky with very extreme forecasts + we use nonlinear model  The most important explanatory variables turned out  to be the most recent intraday price and the day-ahead  (DA) price that corresponds to the same hour.  **No imbalances volume used** |
| Beating the Naïve: Combining LASSO with Naïve  Intraday Electricity Price Forecasts  2020 | HOURLY ONLY  ID3-Price index, point forecasting, lasso alone beat the naïve significantly with full market information | we can beat the naïve forecast by combining it with a prediction of a parameter-rich model  estimated using the least absolute shrinkage and selection operator (LASSO) |

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| Trading on short-term path forecasts of intraday electricity prices  2022 | HOURLY ONLY  Use LASSO and quantile regression to generate prob. Forecasts and extend them to paths and prediction bands (Gaussian copula to generate paths and adjusted quantile lines to generate prediction bands)  Approach does not require generating path forecasts  VWA prices for the 12 sub-periods from d - 3h to d  Only hrly prods.  Benchmark is similar day | Beat the benchmark by over 25% for all the hrs in terms of the energy  Score  **No imbalances volume used** |