

## Week 5 (5 October 2021)

Group members present: Janice (Wai Lam), Laura, Megan, Seth, Che Yao

1. Experimented with various weighted future average approaches in order to achieve higher:
  - From the current period, we weight the 10 future average periods in descending order from 10 to 1
    - **Maximum revenue achieved:** 123.9mil
  - Looking at the current period, we calculate the difference in price between the *current spot price* and the *future average spot price*. We do this for 10 consecutive periods. Then, we compute the sum of all the 10 differences and we use the formula for the weights:
$$Weight = 1 - \frac{Future\ average\ spot\ price - Current\ spot\ price}{Sum\ of\ the\ 10\ differences\ of\ the\ prices}$$
Weighting strategy: Smaller differences will have bigger weights
    - **Maximum revenue achieved:** approximately 117mil
  - We also tried changing the weighting strategy to smaller differences will have smaller weights
    - **Maximum revenue achieved:** approximately 117mil
2. We tried fixing the flags (presence of '2's and '1's) we got after submitting the check.py file.
3. Discussed the information that we would want to include in the presentation slides.
  - Split up the presentation information into several parts and delegated tasks