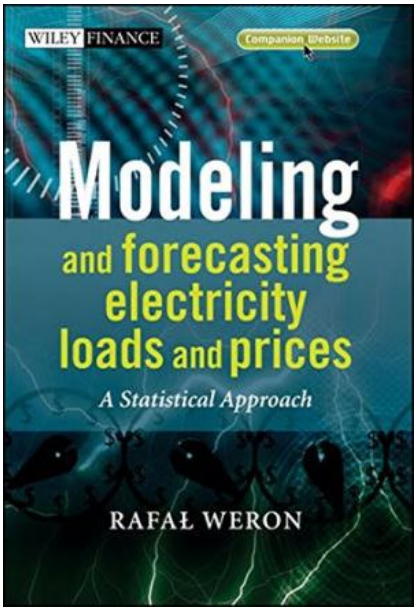

Modeling and Forecasting Electricity Loads and Prices: A Statistical Approach

By Weron, Rafal

Wiley, 2006. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface. Acknowledgments. 1 Complex Electricity Markets. 1.1 Liberalization. 1.2 The Marketplace. 1.2.1 Power Pools and Power Exchanges. 1.2.2 Nodal and Zonal Pricing. 1.2.3 Market Structure. 1.2.4 Traded Products. 1.3 Europe. 1.3.1 The England and Wales Electricity Market. 1.3.2 The Nordic Market. 1.3.3 Price Setting at Nord Pool. 1.3.4 Continental Europe 13. 1.4 North America. 1.4.1 PJM Interconnection. 1.4.2 California and the Electricity Crisis. 1.4.3 Alberta and Ontario. 1.5 Australia and New Zealand. 1.6 Summary. 1.7 Further Reading. 2 Stylized Facts of Electricity Loads and Prices. 2.1 Introduction. 2.2 Price Spikes. 2.2.1 Case Study: The June 1998 Cinergy Price Spike. 2.2.2 When Supply Meets Demand. 2.2.3 What is Causing the Spikes'. 2.2.4 The Definition. 2.3 Seasonality. 2.3.1 Measuring Serial Correlation. 2.3.2 Spectral Analysis and the Periodogram. 2.3.3 Case Study: Seasonal Behavior of Electricity Prices and Loads. 2.4 Seasonal Decomposition. 2.4.1 Differencing. 2.4.2 Mean or Median Week. 2.4.3 Moving Average Technique. 2.4.4 Annual Seasonality and Spectral Decomposition. 2.4.5 Rolling Volatility Technique. 2.4.6 Case Study: Rolling Volatility in Practice. 2.4.7 Wavelet Decomposition. 2.4.8 Case Study: Wavelet Filtering of Nord Pool Hourly System Prices. 2.5 Mean Reversion. 2.5.1...

Reviews

Thorough manual for ebook fans. it had been writtern quite properly and valuable. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- ***Dr. Catherine Wehner***

Absolutely among the best book I have possibly go through. I have go through and that i am certain that i am going to gonna read through once again again in the future. I am just delighted to tell you that this is basically the finest book i have got go through within my personal existence and could be he finest book for ever.

-- ***Brian Bauch***