Final report

- Market: PL
- Timezone: Europe/Warsaw
- Data coverage: 2024-01-01 00:00:00+01:00 → 2025-06-30 00:00:00+02:00
- Generated at: 2025-12-23 11:19:16.330035+01:00

Latest week snapshot:

- Week start (local): 2025-06-23 00:00:00+02:00
- Price mean: 78.59 €/MWh (WoW +3.11)
- Price P10–P90: 0.12 → 127.25 €/MWh
- Risk hours: neg=9, spike=4
- Pumped: pump_hours=153, gen_hours=68, net_mean=-46.33 MW
- Pumped spread proxy (generate - pump): 113.17 €/MWh

Backtest snapshot (walk-forward, weekly):

- Train window: 52 weeks | min_week_hours=160
- Spike window: 8 weeks
- Direction macro-F1: 0.399
- Interval coverage (P10–P90): 0.520 | miss rate≈48%
- MAE(|actual - P50|): 18.25 €/MWh

Methods and pipeline

Pipeline:

1) Parse datetime to UTC and convert to market timezone.

2) Build hourly features: risk flags (neg/spike), pumped-net and modes, mix shares, ramps.

3) Aggregate to weekly table (Monday 00:00 local): price stats + risk hours + pumped behavior + mix.

4) Supervised targets: next_week_price_mean and delta.

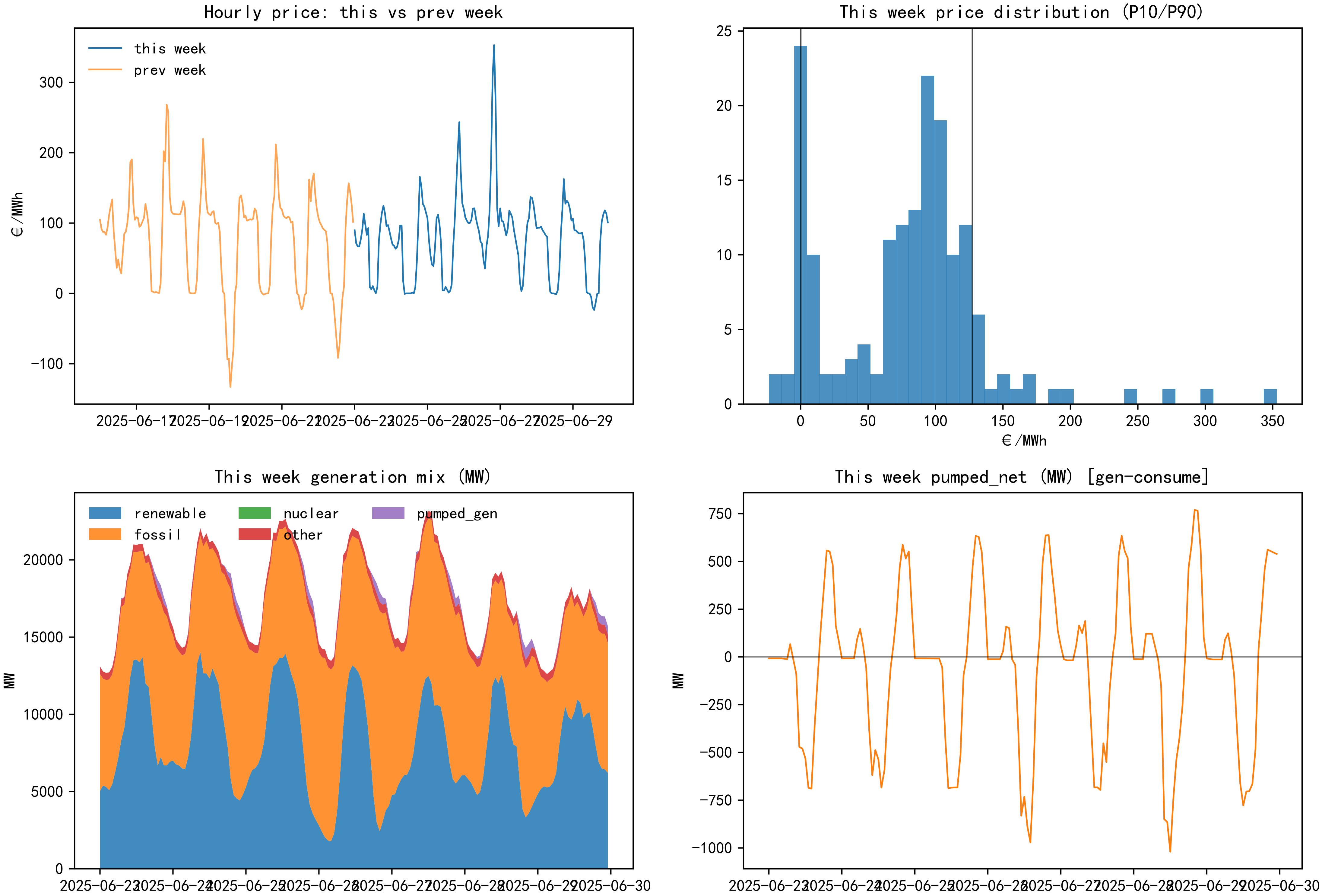
5) Walk-forward backtest (weekly):

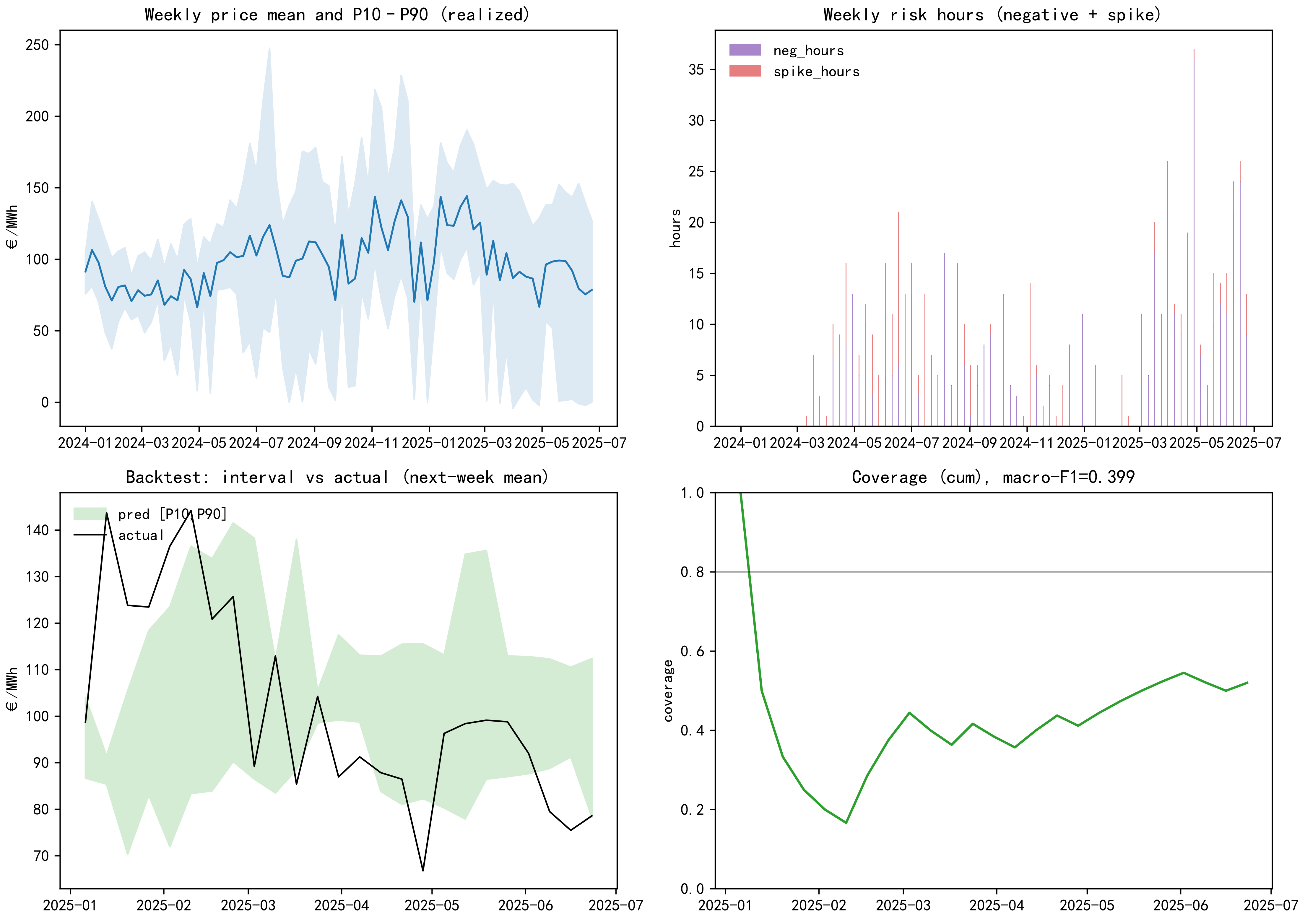
   - Direction (Up/Down/Flat) with adaptive threshold theta=0.25*std(delta_history).

   - Interval (P10/P50/P90) via quantile regression (HistGradientBoostingRegressor, loss=quantile).

6) Outputs: weekly report PDF, review narrative, backtest figures, and this final report PDF.

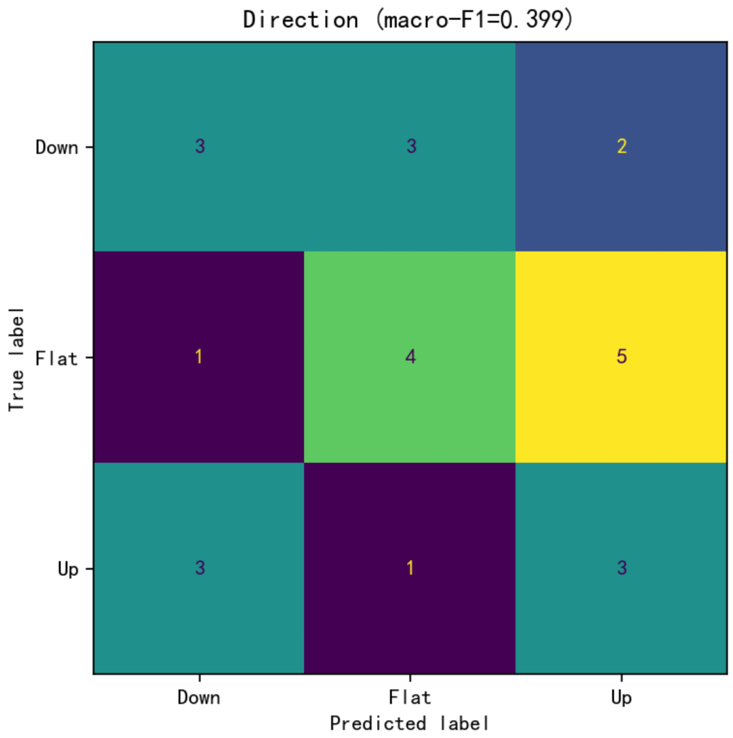
Weekly market report (PL) — week_start=2025-06-23 00:00:00+02:00



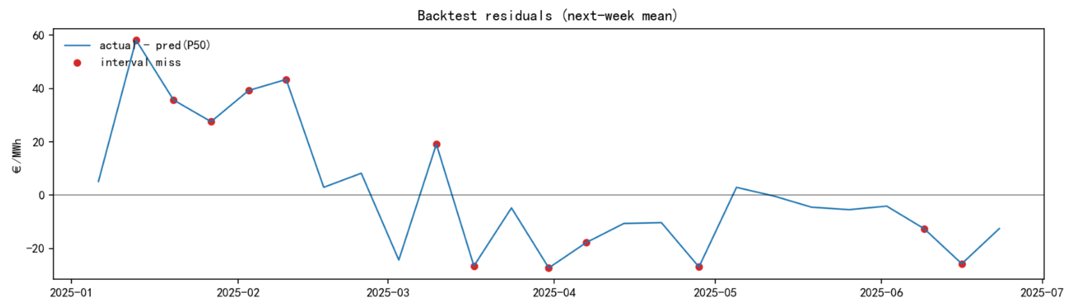

Weekly price mean and P10–P90 (realized)
€/MWh
250
200
150
100
50
0
2024-01
2024-03
2024-05
2024-07
2024-09
2024-11
2025-01
2025-03
2025-05
2025-07
Weekly risk hours (negative + spike)
neg_hours
spike_hours
hours
35
30
25
20
15
10
5
0
Backtest: interval vs actual (next-week mean)
pred [P10,P90]
actual
140
130
120
110
100
90
80
70
2025-01
2025-02
2025-03
2025-04
2025-05
2025-06
2025-07
Coverage (cum), macro-F1=0.399
coverage
1.0
0.8
0.6
0.4
0.2
0.0

Backtest diagnostics (figures)

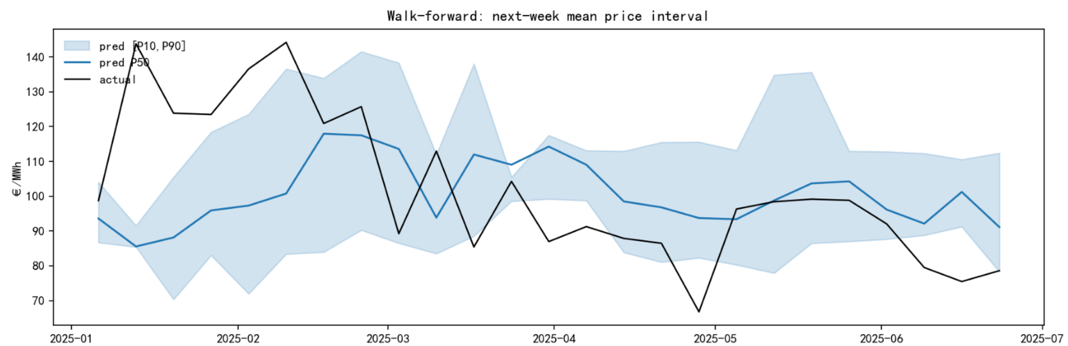
Direction confusion



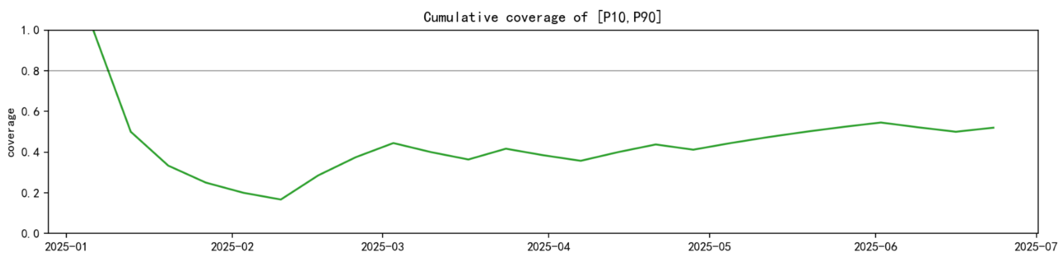
Residuals over time



Interval backtest



Coverage over time



Review notes

- A narrative review is generated at: reports/weekly_review.md (recent 8 weeks).
- Use it as a structured log: conclusion → possible drivers → risk note → next-week watchlist.

Notes:

- Interval coverage is sensitive to tail events and regime changes.
- If miss rate is high, increase train window, enrich features, or adjust thresholds.