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 11:30:16.839434+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

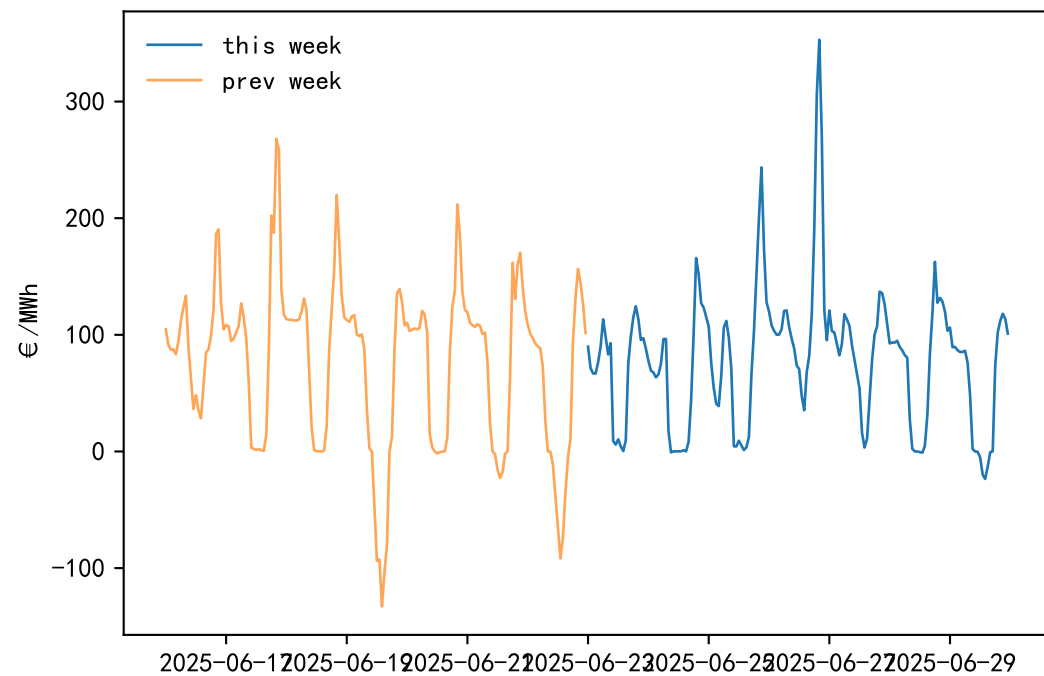Backtest snapshot (walk-forward, weekly):

- 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%
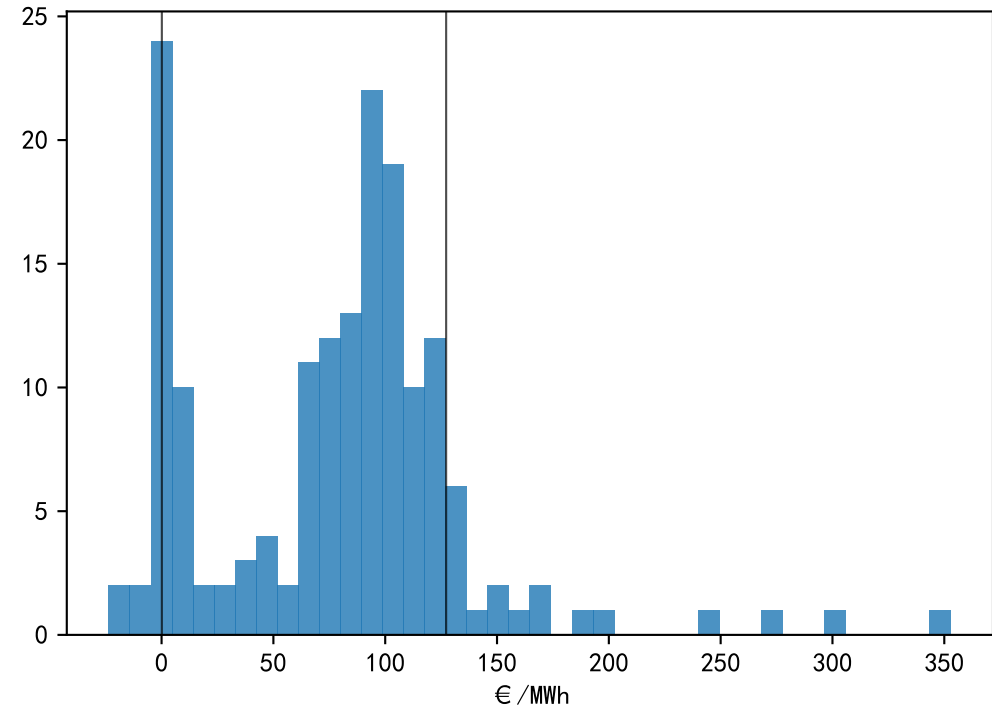
- MAE(|actual - P50|): 18.25 €/MWh

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).

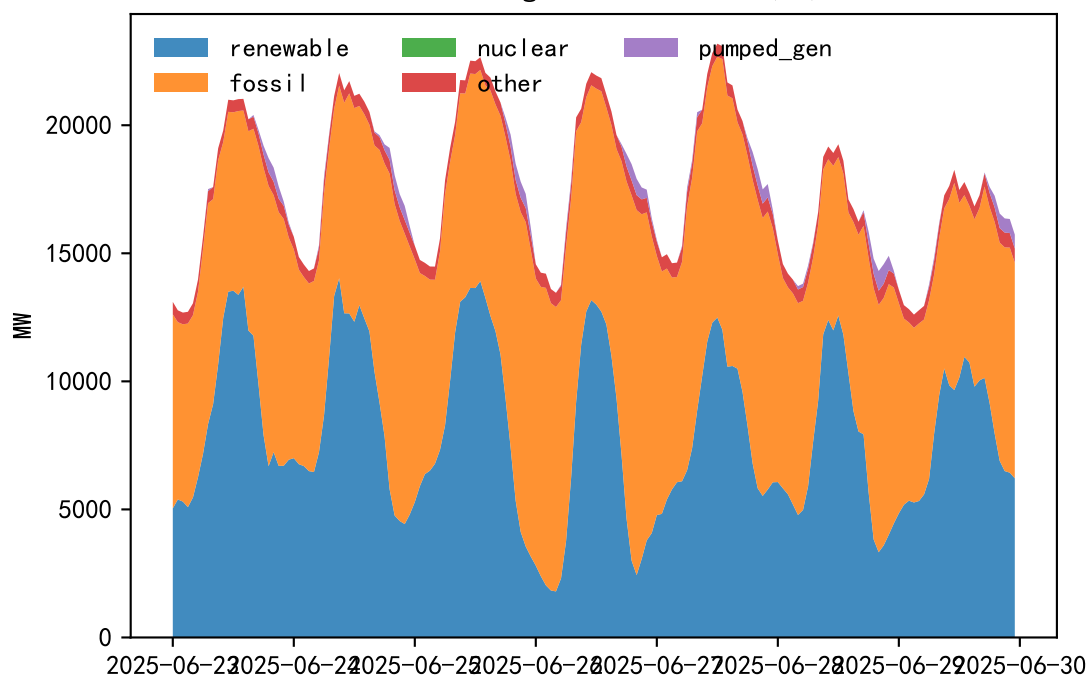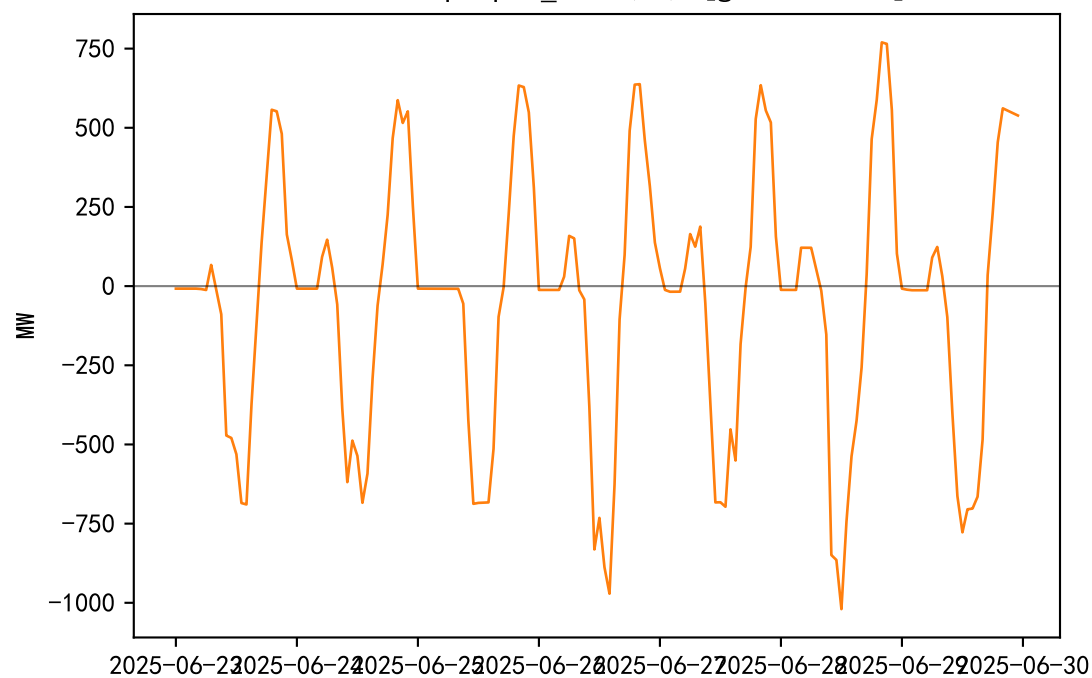6) Outputs: weekly report PDF, review narrative, backtest figures, and this final report PDF.

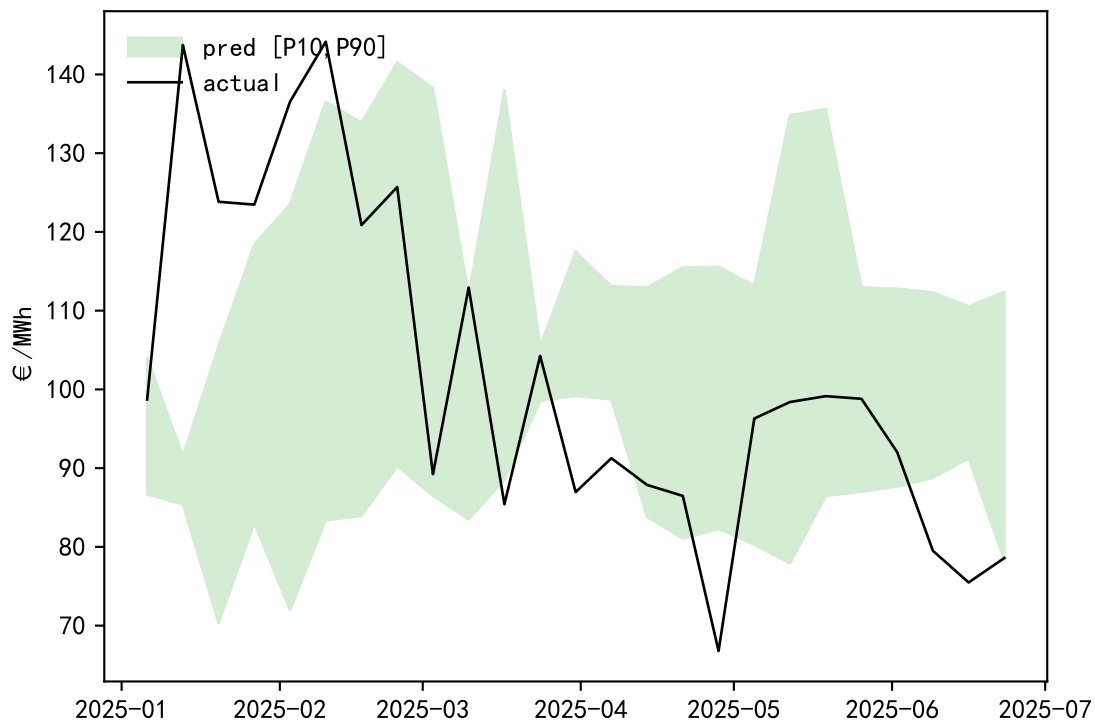Weekly market report (PL) — week_start=2025-06-23 00:00:00+02:00

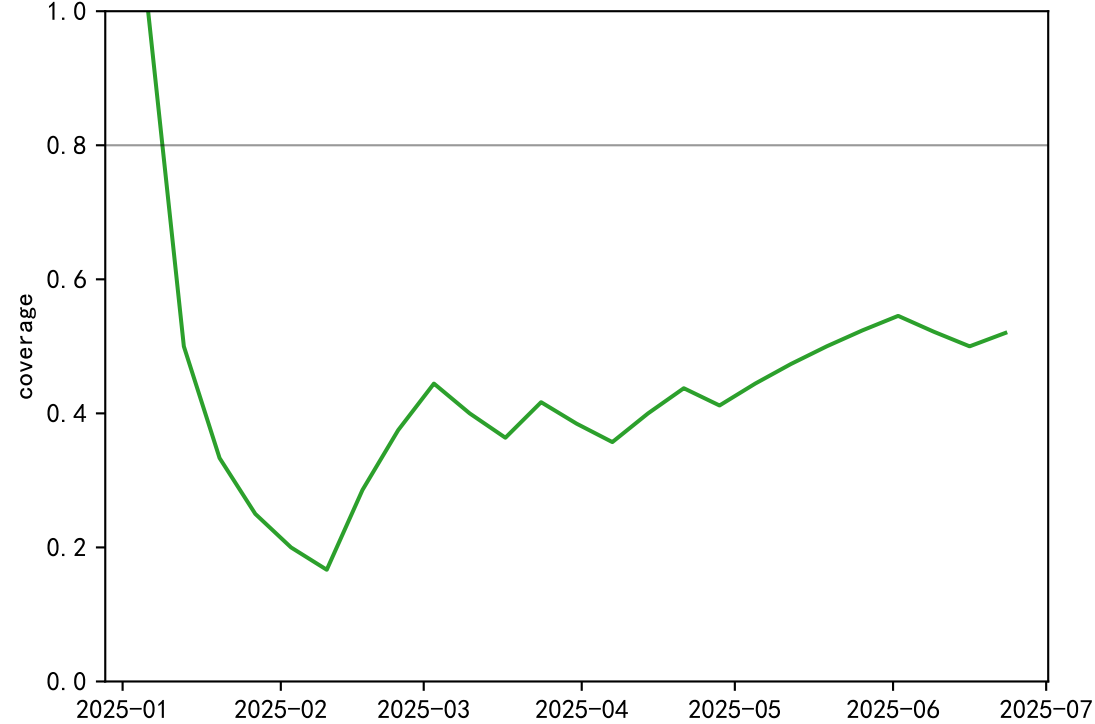**Weekly price mean and P10–P90 (realized)**

Weekly risk hours (negative + spike)
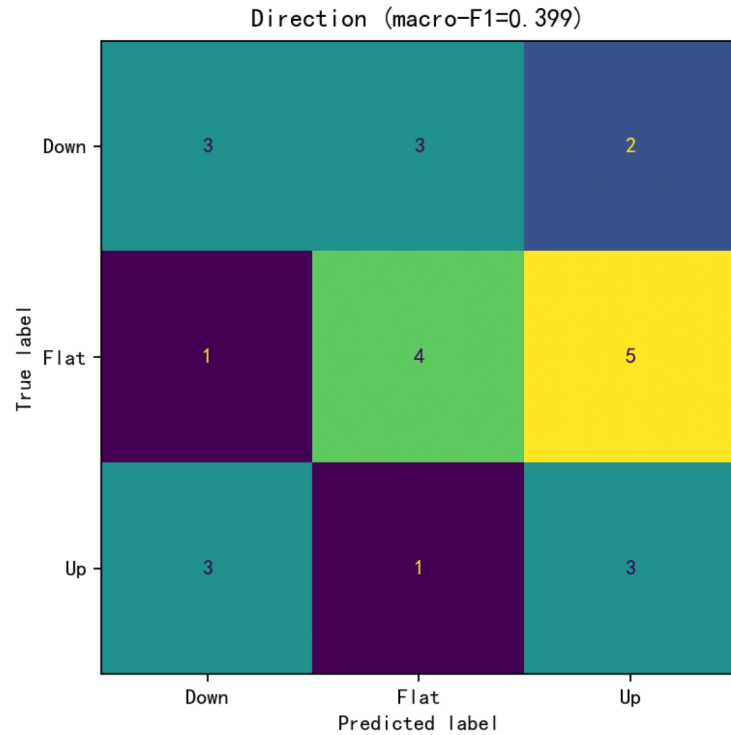
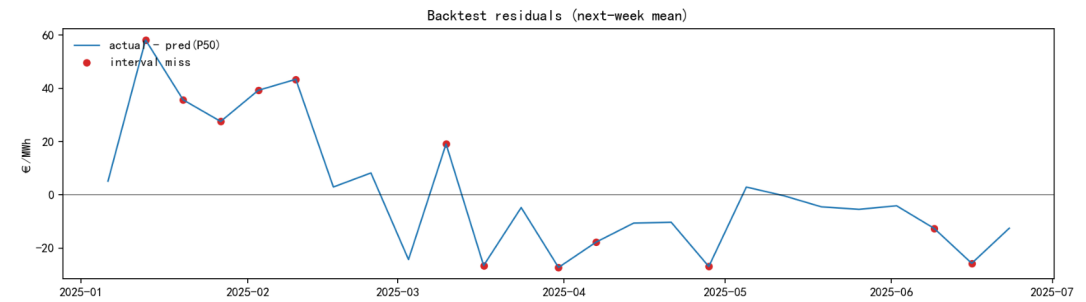**Backtest: interval vs actual (next-week mean)**

Coverage (cum), macro-F1=0.399
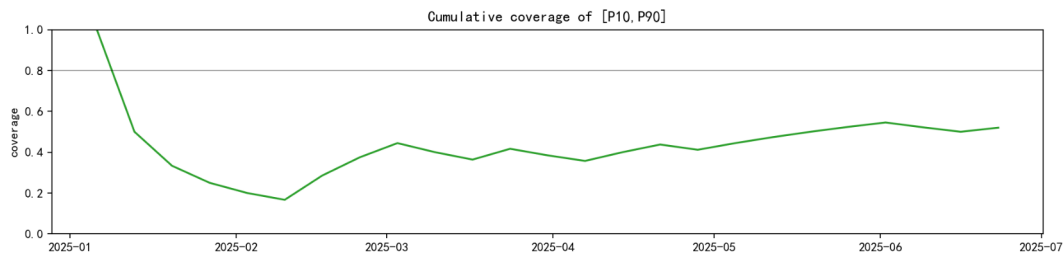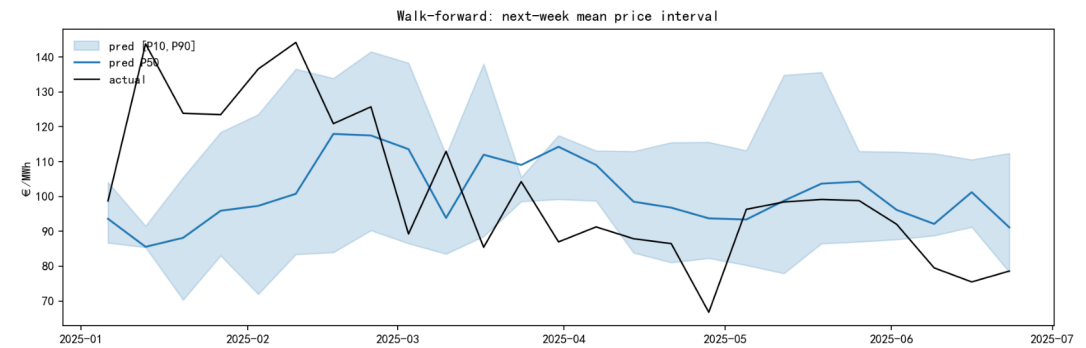
Backtest diagnostics (figures)

Direction confusion

Direction (macro-F1=0.399)

Residuals over time

Backtest residuals (next-week mean)

Coverage over time

Cumulative coverage of [P10, P90]

Interval backtest

Walk-forward: next-week mean price interval

Review notes

- A narrative review is generated at: reports/weekly_review.md (recent 1 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.