



Global Electricity Price Forecasting and Modelling

24-25-26 April 2024, Berlin, Germany

prima

INTRODUCTION:

Join us this April for the only Global Energy Price Forecasting and Modelling Forum to latch onto all the opportunities the sector offers while unravelling the latest developments in the European power market, PPAs price in the volatile power market, the best hedging strategies, the current state of cross-border power trading and many more.

Learn the latest trends in EPFM prediction tools and cutting-edge market insights from the leading experts. The Forum will provide an ideal space for networking with the key industry players: senior managers, decision-makers, and practitioners operating in the industry and making the most of existing and developing analytic technologies. Join us in Berlin or online for this must-attend global event.

DAY 1 – Wednesday 24th April 2024**KEYNOTE ADDRESS****09.00 Power markets after a second “stormy” winter**

- Lessons learned
- Changes for a fit-for-purpose and sustainable market in 2030
- Main challenges

Pietro Ribassi

Director Central European Markets

Nord Pool AS**NORD
POOL****09.40 Improvements in medium-term Electricity price models**

- An overview of EPF models for medium-term predictions
- What are the main challenges?
- An impact of the EU market regulations

Marta Gonzalez Torradabella

Energy Metrics and Risk Models

Gas Natural FenosagasNatural
fenosa **10.20 Networking coffee break****11.00 European Market Design (current reform and further outlook)****Sven Kaiser**

Deputy Director Electricity

E-Control **E-CONTROL****11.40 Make a strategy for attending the wholesale market in optimum approach. Load, weather, economy and any other forecast for best price forecast**

- How to optimize market attendance
- Criteria for accurate forecast
- Flexibility impact within balancing market

Catalin Chimirel

Manager for Energy Efficiency and New Technologies

CNTEE Transelectrica
Transelectrica®
Societate Administrată în Sistem Dualist**12.20 Lunch**

DAY 1 – Wednesday 24th April 2024**13.50 The challenges of power forecast for wind farms, Metro model vs AI****Aurel Mindrican**

Director of Trading and Market Statistics

CEZ Group, Romania

**14.30 The need and opportunities for industrial demand side response**

- DSR – challenges and benefits
- An examination of regulatory challenges
- Implications for smart grid incorporation

Heleen Groenenberg

Electricity Market Developer

TenneT

**15.10 Networking coffee break****15.50 Energy market dynamics and the impact on residential customers****Wilko Schuijff**

Head of Pricing and Portfolio

Management Eneco

**16.30 Energy Retail and Consumer Prediction**

- The value of coordinated analysis for the European security of electricity supply
- Removing barriers to benefit demand response
- An overview of the latest market monitoring

Martin Viehhauser

Policy officer – market codes

ACER



DAY 2 – Thursday 25th April 2024**OPENING ADDRESS****09.00 Challenges in doing price forecasts for smaller bidding zones within the CORE region**

- Analysis of historical power price developments in the CORE region
- How power prices are influenced by water values and other bidding zones
- Hybrid power price forecasts using statistical and fundamental models

Daniel Wibmer

Energy Analyst

TIWAG**09.40 Reserved for a sponsor****10.20 Networking coffee break****11.00 New Techniques for Forecasting Imbalance Price Risks**

- Adaptive Statistical Methods for Prices and Densities
- Machine Learning
- Implications for Algorithmic Trading

**London
Business
School****Derek Bunn**

Professor of Decision Sciences, Management Science and Operations

London Business School**11.40 Implementation of the new EU Electricity Market Design**

- EMD at a glance
- SDAC and SDIC improvement in 2024 and beyond
- Completing the EMD with more forward markets

emie**Rafael Gomez-Elvira**Director Public Affairs and
Marketing OMIE**OMI Group****12.20 Lunch**

DAY 2 – Thursday 25th April 2024

13.50 Short-, Mid- and Long-term Electricity price forecasting: Which data in which situation?

Prof. Florian Ziel

Assistant Professor for Environmental Economics,
Economics of Renewable Energies
University of Duisburg-Essen

UNIVERSITÄT
DUISBURG
ESSEN

14.30 Evaluation of the Day-Ahead Price Forecasting Approaches

- An effective two-stage electricity price forecasting scheme
- A hybrid model for multi-day-ahead forecasting

Iztok Lapanja

Head of Advanced Analytics
Interenergo

 interEnergo
a kelag company

15.10 Networking coffee break

15.50 Reserved for a sponsor

16.30 Current and potential impact of decarbonisation on the future of electricity market design

- Advancements in decarbonisation across Europe
- Consequences of the current sustainable trends for power trading
- Challenges imposed by the market volatility

Lasse Thorst

Manager and analyst
Helios Power Trading

 HELIOS
POWER TRADING

DAY 3 – Friday 26th April 2024

OPENING ADDRESS

09.00 The role of hydropower / storage in Europe going forward and how to model it properly

André Damslor

Senior Quantitative Analyst
Statkraft



09.40 The practical impact of flexibility on the market

- Demand flexibility: a key challenge for EU electricity market
- The hybrid future
- Lessons learned from renewable energy integration

Statnett

Tor Eigil Hodne

Senior Vice-President European Affairs
Statnett

10.20 Networking coffee break

11.00 Reserved for a sponsor

11.40 Regulatory alignment between market rules for gases and for electricity

- Points of regulatory alignment between the electricity market reform and hydrogen and gases market package
- System integration and system coupling
- Grid planning
- Unbundling models
- Pricing and transparency of wholesale markets
- Incentives regulation: CfDs, PPAs

Catherine Banet

Head of Energy and Resources, Law Department
University of Oslo, Scandinavian Institute of Maritime Law



UNIVERSITY
OF OSLO

12.20 Lunch

DAY 3 – Friday 26th April 2024**13.50 PPAs price in the volatile power market**

- Main factors influencing the changing PPA landscape
- Green PPAs potential
- Modelling potential risks

Amanda Niklaus

Head of Renewables PPA

Origination

BKW**14.30 Reserved for a sponsor****15.10 Networking coffee break****15.50 Modelling Multi-purpose Electricity Interconnectors**

- Explain the modelling approach for multi-purpose interconnectors
- Discuss the socio-economic welfare calculation for cross-border transmission assets
- Analyse the growth expectations in the North Sea

nationalgrid

George Charalampous

Market Analysis Manager

National Grid**16.30 Predictions in electricity price forecasting beyond the day-ahead horizon****Marco Formenton**

Meteorologist Global Market Strategy

Enel Global Trading

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Allan Bernard

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