INREC 2022 - Conference Program

Day 1, 27/09/2022

Time	Stream: Energy Forecasting	Stream: Energy Markets & Policy	Stream: Energy Trading & Risk Management
10:00	Registration in S06 S00		
10:15	Welcome & Introduction in Room S04 T01 A01		
10:30	**Keynote 1 in Room S04 T01 A01** *Rafal Weron, Wroclaw University of Science and Technology* *Electricity price forecasting in the 2020s*		
11:30	Lunch Break		
	Session: **Price Forecasting I** Room: **S04 T01 A01**	Session: **Perspectives for Energy Markets** Room: **S06 S00 B41**	Session: **Energy Data and Data Driven Approaches** Room: **S06 S00 B32**
12:30	*Bridging fundamental and statistical models for short-term electricity forecasting for the German market* Souhir Ben Amor, Brandenburgische Technische Universität Cottbus-Senftenberg	*Electricity intraday price modeling with marked Hawkes processes* Thomas Deschatre, EDF	*A meta learning approach for short-term energy load, generation, and price forecasting* Sten Kramin, Hochschule Hamm-Lippstadt
13:00	*Hierarchical forecasting for aggregated curves with an application to day-ahead electricity price auctions* Paul Ghelasi, University of Duisburg-Essen	*Are renewables profitable in 2030 across Europe? An analysis of market-based profitability in a central-planning least-cost system* Jonas Finke, Ruhr-Universität Bochum	*Data-Driven Design Optimization for Multi-Objective Industrial Energy System Transformation* Hendrik Schricker, RWTH Aachen
13:30	*Distributional neural networks for electricity price forecasting* Grzegorz Marcjasz, Wroclaw University of Science and Technology	*Simulation-based Forecasting for Intraday Power Markets: Modelling Fundamental Drivers for Location, Shape and Scale of the Price Distribution* Simon Hirsch, University of Duisburg-Essen	*Supporting the energy sector for data and digitalisation* Stephen Haben, Energy Systems Catapult
14:00	Coffee Break		
	Session: **Price Forecasting II** Room: **S04 T01 A01**	Session: **Multi-Agent Problems** Room: **S06 S00 B41**	Session: **Short Term Risk** Room: **S06 S00 B32**
14:30	*A survey of electricity spot and futures price models for risk management applications* Pierre Gruet, EDF	*Linear Quadratic Principal Multi-Agent Incentive Problems with Applications to Development of Renewable Energy* Annika Kemper, Bielefeld University	*Forecast the forecast error: Improving point forecasts and adding density forecasts in energy markets* Mira Watermeyer, Karlsruhe Institute of Technology
15:00	*Probabilistic forecasting with Principal Component quantile averaging* Tomasz Serafin, Wrocław University of Science and Technology	*Prosumers with PV-Battery Systems in the electricity markets – a mixed complementarity approach* Marco Breder, University of Duisburg-Essen	*Short-term risk management of electricity retailers under rising shares of decentralized solar generation* Marianna Russo, NEOMA Business School
16:45	Social Event: Start of Folkwang Museum Tours		
18:00	Conference Dinner		

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Day 2, 28/09/2022

Time	Stream: Energy Forecasting	Stream: Energy Markets & Policy	Stream: Energy Trading & Risk Management
09:30	**Keynote 2 in Room S04 T01 A01** Ricardo Bessa, INESC TEC *Decision-making in energy markets under uncertainty: human-in-the-loop*		
10:30	Coffee Break		
	Session: **Weather Forecasting** Room: **S04 T01 A01**	Session: **Uncertainties** Room: **S06 S00 B41**	Session: **Market Design and Risk** Room: **S06 S00 B32**
10:45	*A copula-based time series model for global horizontal irradiation* Alfred Müller, Universität Siegen	*European gas scenarios for the upcoming winter* Andreas Schroeder, ICIS	*De-risking the decarbonisation of the European cement industry* Paul Tautorat, ETH Zürich
11:15	*Improving short-term wind power forecasts by means of ensembles of weather forecasts providers and historical numerical weather predictions* Ilias Dimoulkas, KTH / rebase.energy	*Climate Policy Uncertainty and Energy Portfolios* Imtiaz Sifat, Radboud University	*Optimal Trading with a battery: An optimization model for offering flexibility on the day-ahead, intraday and reserve markets* Elias Röger, Fraunhofer Institute for Industrial Mathematics
11:45	*Information Value of Weekly Weather Forecasts: An Empirical Analysis of Electricity Price Forecasting and Forward Arbitrage* Takuji Matsumoto, Kanazawa University	*The role of economic development for the effect of oil market shocks on oil-exporting countries. Evidence from the interacted panel VAR model* Sławomir Śmiech, Cracow University of Economics	*Specific Product Characteristics of System Services and a Discussion of the joint market-based procurement in a Single Product* Carsten Wegkamp, Technische Universität Braunschweig
12:15	Lunch Break		
13:15	**Keynote 3 in Room S04 T01 A01** Gero Schindlmayr, EnBW *New challenges managing renewable generation portfolios*		
14:15	Coffee Break		
	Session: **Price Forecasting III** Room: **S04 T01 A01**	Session: **ML Forecasting** Room: **S06 S00 B41**	
14:30	*Recent difficulties in day-ahead electricity price forecasting on the Polish market* Michal Sebastian Jarema, Wroclaw University of Science and Technology	*How Forecast Errors affect Optimal Scheduling and Control of Local Cross Energy Systems* Malte Stienecker, Fraunhofer UMSICHT	
15:00	*An Electricity Price Modeling Framework for Renewable-Dominant Markets* Tobias Kargus, Karlsruhe Institute of Technology	*Tree-Based Learning in RNNs for Power Consumption Forecasting* Roberto Baviera, Politecnico Milano	
15:30	*Adaptive Probabilistic Forecasting of Electricity (Net-)Load* Joseph de Vilmarest, Electricité de France and Sorbonne Université	*Modeling Volatility and Dependence of European Carbon and Energy Prices* Sven Pappert, TU Dortmund University	
16:00	End of Conference		