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Modeling and Forecasting Intraday Electricity Markets

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Deadline for manuscript submissions:
closed (29 February 2020)

Message from the Guest Editors

The expansion of renewable generation and active demand side management has increased the importance of short-term electricity markets, which are seen by many market participants as the future of electricity trading. However, so far, the vast majority of research has been in the context of day-ahead auction trading. This situation calls for:

(1) Understanding the intraday market microstructure with its continuous trading (e.g., Germany, France, Poland, UK) or multiple consecutive auctions (e.g., Italy, Spain) for individual load periods up to a few minutes before delivery and direct influence of power system fundamentals, so different from the uniform price auction day-ahead markets, and;

(2) developing innovative forecasting methods that meet the very specific characteristics of intraday and balancing (or real-time) electricity markets.

In this Special Issue, we invite submissions exploring cutting-edge research and recent advances that address the above and related challenges.

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Message from the Editor-in-Chief

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