ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

Invitation to the Presentation about the Workplacement

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"Concentration Limits for Electricity Trading"

S.1.05 | Monday, 12 June 2023 | 1:30 p.m.

Abstract
The report on my internship at the Carinthian electricity provider Kelag focuses on an exploratory analysis of the trading of megawatt hours in a number of markets. The aim of this project was to review and possibly update the guidelines for concentration limits. The central question to be addressed was which volume of open positions could be closed over a given period with sufficient certainty. A more data-driven approach than had been previously employed was desired by management. In the presentation, I will discuss how the nature of the available data made this undertaking difficult.

Ercan Sönmez and the Department of Statistics look forward to seeing you at the talk!