ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

INVITATION TO THE PRESENTATION ABOUT THE WORK-PLACEMENT

Modelling Cross-Border Financial Transmission Rights in Electricity Markets

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Chaired by Michaela Hitz | Department of Statistics

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ABSTRACT

Cross-border electricity trade has become both a common and necessary practice in the joint European electricity market. Over the past years, it has also become a field that has to manage increasing amounts of volatility for numerous reasons, which include the rapid expansion of renewable energy power plants, climate change, and political developments. In order to manage these risks, long-term cross-border financial transmission rights and options are used, which can be purchased in regularly occurring auctions.

At Kelag, I have built a machine learning model to analyse the price differences occurring at the Austrian-German border. This model helps both to quantify relevant risk factors and to generate scenarios needed for auction bid evaluations.

We hope to see you there!

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