SEMİNER

Tarih-Saat: 28/03/2013 Perşembe – 13:00

Yer: Endüstri Mühendisliği Bölümü Konferans Salonu

PREDICTION OF ENERGY LOADS, PRICES AND CLIMATE COVARIATES

Martin Rainer
ENAMEC Institut, Würzburg
ZR Risk Management, University of Würzburg

The prediction of future demands and prices of energy resources and related climate factors becomes increasingly urgent not only socially, but also for enterprises in order manage the related market risks and operational risks.

We will consider some examples, using techniques from (non-linear) optimization, regression, time-series analysis, stochastic processes, and neural networks.