



STRATEGIC PRICE RISK IN WHOLESALE POWER MARKETS

Derek Bunn

Strategic Price Risk In The Wholesale Power Markets

**United States. Congress. Senate.
Committee on Energy and Natural
Resources**



Strategic Price Risk In The Wholesale Power Markets:

Strategic Price Risk in Wholesale Power Markets Derek W. Bunn, 1999 A research report incorporating research from the Energy Markets Group at the London Business School on stimulating strategic price risk in the UK and European power markets

Low-Carbon Oriented Market Mechanism and Reliability Improvement of Multi-energy Systems Minglei Bao, Sheng Wang, Liang Du, Zhengmao Li, Weiqi Hua, 2024-12-17 The energy crisis has brought great challenges to the low carbon and economic development of the energy system To achieve net zero emissions energy systems can have an increasing penetration of renewable energy and a deep coupling of multiple energy sectors i.e. electricity gas and heat To deal with the increasing fluctuations of renewable energy in multi energy systems the market mechanism is an effective solution for the optimal allocation of resources An optimal market design could stimulate different resources to actively assist the carbon reduction and reliability improvement of multi energy systems Therefore research on low carbon oriented market design and optimal operation is expected to improve the reliability and sustainability of multi energy systems The objective of this Research Topic is to explore the latest advances in market design and reliability improvement technologies of multi energy systems with a focus on low carbon reliability and resilience We have the following research goals

- 1 Effective market mechanisms and interaction frameworks to support the operation of energy systems
- 2 Advanced operation and control methods for flexible resources such as traditional units energy storage electric vehicles electric hydrogen production etc
- 3 Advanced planning strategies and portfolio management for flexible resources in multi energy systems
- 4 Advanced evaluation methods for flexibility resilience and carbon emissions of energy systems
- 5 Effective applications of integrated demand response in energy systems with new technical and economic models

Original research and review articles in theoretical methodological or practical focuses such as models policies algorithms and applications are all welcome Research areas may include but are not limited to the following

Low carbon oriented market mechanism Interaction framework designs for flexible resources Modeling and optimization technologies for multi energy systems Evaluation methods for the system resilience flexibility and carbon emissions Operation control and planning methods of multi energy systems Applications of artificial intelligence technology in reliability improvement Renewable energy prediction and integration

Gas Generation Strategy Great Britain: Department of Energy and Climate Change, 2012-12-05 The UK faces a threefold energy challenge how to keep the lights on at affordable prices while moving towards a sustainable low carbon future The Government believes that the best way to meet these goals is with a competitive diverse low carbon energy mix Gas currently forms an integral part of the UK's generation mix and is a reliable flexible source of electricity Using gas as fuel in UK power stations currently provides a significant proportion of the country's electricity generation around 40% in 2011 The Government expects gas to continue to play a major role in the electricity mix over the coming decades alongside low carbon technologies Gas is also the cleanest fossil fuel and will have a key role in decarbonising the UK's economy Also

gas fired power stations are relatively cheap and quick to build and investment in new gas plants will offer employment opportunities throughout the country The strategy is divided into 7 chapters Chapter 1 Current role of gas generation 2 Future role of gas generation 3 Enabling investment in gas generation 4 Ensuring secure and affordable gas supply 5 Developing shale resources 6 Carbon capture and storage 7 Next steps

Risk, 2005

State of the Petroleum Industry United States. Congress. Senate. Committee on Energy and Natural Resources, 1999

Electricity Markets Sayyad Nojavan, Kazem Zare, 2020-03-10 This book analyzes new electricity pricing models that consider uncertainties in the power market due to the changing behavior of market players and the implementation of renewable distributed generation and responsive loads In depth chapters examine the different types of market players including the generation transmission and distribution companies virtual power plants demand response aggregators and energy hubs and microgrids Expert authors propose optimal operational models for short term performance and scheduling and present readers with solutions for pricing challenges in uncertain environments This book is useful for engineers researchers and students involved in integrating demand response programs into smart grids and for electricity market operation and planning Proposes optimal operation models Discusses the various players in today s electricity markets Describes the effects of demand response programs in smart grids

Rethinking the EU Regulatory Strategy for the Internal Energy Market Christian Egenhofer, Kyriakos Gialoglou, 2004 A key message of this report is that full and effective implementation of proposed legislation will be necessary to ensure a true internal market for energy in the EU but this alone will not be sufficient In parallel more attention must be paid to other less prominent fields The report singles out i the introduction of incentive based network regulation and ii the careful design of principal elements of the wholesale market i e trade of electricity and gas for resale wholesale market design and rules Moreover the internal market needs to be buttressed with the consistent application of competition rules across member states to avoid the creation of national champions The report also argues that a functioning electricity and gas market depends on market compatible solutions to security of supply and environmental issues and a rethinking of executive agencies whose use to date is inhibited by the Meroni doctrine

The California Electricity Crisis James L. Sweeney, 2013-09-01 After political leaders mismanaged the electricity crisis California now faces an electricity blight while it struggles to recover from its self imposed wounds The California Electricity Crisis focuses on policy decisions their consequences and alternatives the saga California has faced and is still facing

UK dependence on gas and coal imports Great Britain: Parliament: House of Commons: Trade and Industry Committee, 2007-11-07 UK dependence on gas and coal Imports Oral and written Evidence

Ecosystems and Sustainable Development X J.L. Miralles i Garcia, C.A. Brebbia, 2015-06-03 The Tenth International Conference on Ecosystems and Sustainable Development is the latest in a well established series that originated from the work of the late Nobel laureate Ilya Prigogine who challenged us to develop the science of ecodynamics integrating thermodynamics ecology and economics The papers presented at the

conference contained in this book cover not only new research from all over the world related to ecological problems but also new ideas and emerging concepts resulting from interdisciplinary efforts of scientists engineers and economists The included papers cover such topics as Energy and the Environment Environmental Indicators Sustainable Development and Planning Ecosystem Modelling Natural Resources Management Sustainable Development Studies Waste Management Soil Contamination and Recovery Recovery of Damaged Areas Protection and Mitigation Sustainable Energy Systems Economic and Benefit Analysis Policies Environmental Management Climate Change and Adaptation Forensic Analysis Knowledge Dissemination Social Responsibility Environmental Monitoring and Assessment Innovation in Environmental Management Sustainable Indicators Monitoring and Assessment Natural Resources in Periurban Spaces Territorial Risk Management

O sector da energia eléctrica na União Europeia Patrícia Pereira da Silva, 2007-12-01 A estrutura emergente do sector energético português em paralelo com a tendência mundial e sob a pressão decorrente de diretivas comunitárias está a facultar às empresas atuantes na indústria da eletricidade vivo incremento de flexibilidade nas suas decisões de gestão A transição de um regime de monopólio de uma empresa estatal regulada para um novo mercado liberalizado e competitivo ainda que com a persistência de alguma regulação económica sectorial põe novos desafios às empresas que ora passam a operar em ambiente de maior incerteza e acrescida volatilidade Perante uma previsível novel dinâmica da iniciativa privada para fazer face necessária amplia o da capacidade de produção instalada no País de modo a que a oferta possa satisfazer a procura crescente dos últimos anos há que criar instrumentos que possam sustentar uma correta política de investimentos estratégicos nesta indústria As características técnicas da eletricidade enquanto commodity a inovação tecnológica o desmantelamento das atividades da cadeia de valores e as novas regras da arte nomeadamente o novo enquadramento regulatório e as marcantes interações estratégicas têm impacto crucial no comportamento dos preços dos mercados spot recém criados O livro pretende de início aprofundar o conhecimento do processo de reestruturação da indústria da eletricidade no contexto de transformação do sistema regulatório e da introdução da concorrência para depois proceder a uma análise crítica da experiência internacional em passando pelo caso do MIBEL Enfim recorrendo a modelos de heteroscedasticidade condicional autorregressiva avalia se a evolução temporal do comportamento dos preços spot nalguns mercados de energia da União Europeia Investiga se ainda recorrendo a modelos económicos a eventual existência de integração entre alguns de tais mercados a fim de aferir o atual estado de construção do Mercado Interno Europeu de Eletricidade

Optimization Methods Applied to Power Systems

Francisco G. Montoya, Raúl Baños Navarro, 2019-07-26 This book presents an interesting sample of the latest advances in optimization techniques applied to electrical power engineering It covers a variety of topics from various fields ranging from classical optimization such as Linear and Nonlinear Programming and Integer and Mixed Integer Programming to the most modern methods based on bio inspired metaheuristics The featured papers invite readers to delve further into emerging optimization techniques and their real application to case studies such as conventional and renewable energy generation

distributed generation transport and distribution of electrical energy electrical machines and power electronics network optimization intelligent systems advances in electric mobility etc *Federal Register* ,2008-03

Managing Enterprise Risk: What the Electric Industry Experience Implies for Contemporary Business Karyl B Leggio,2006-07-17 The increasing complexity of emerging business models and a growing societal concern with the integrity of financial reporting now leads to new emphases on accountability within large publicly traded energy corporations Managing Enterprise Risk What the Electric Industry Experience Implies for Contemporary Business emphasizes the implications these issues have in the electric industry a traditional infrastructure that underlies the digital society and now faces extraordinary environmental regulatory and technological uncertainties Informs professionals in a variety of fields of the best current thinking on business risk how it can be understood how it can be managed and how it can be communicated to diverse constituencies *Federal Energy Regulatory Commission Reports* United States. Federal Energy Regulatory Commission,2006-04

Distribution System Modeling with Distributed Energy Resources Salah Bahramara,Pouria Sheikahmadi,Gianfranco Chicco,2025-06-27 Distribution System Modeling with Distributed Energy Resources Local Energy Markets Aggregators Grid Services and Flexibility utilizes a wide range of modeling approaches to support DER integration into the energy grid The book opens by introducing basic principles and challenges of modern energy systems and the role of DERs in resolving issues as well as regulatory considerations and frameworks across a variety of distributions It goes on to demonstrate and evaluate mathematical modeling and optimizing methods including robust and adaptive robust methods the two stage stochastic method and bi level optimization approaches This theory is then applied to a range of test cases which use the DER aggregator as either price maker or price taker apply Karush Kahn Tucker condition dual theory approaches and bilateral contacts TSO DSO cooperation and decision making tools With a practical holistic approach this book supports graduate students researchers and industry engineers in energy systems modeling to design sustainable power grids for the future Combines theoretical and practical perspectives Includes plenty of case studies and examples to illustrate principles Provides tools and modeling methods for practical decision making

Guidebook for Evaluating Fuel Purchasing Strategies for Public Transit Agencies David M. Friedman,Kevin DeCorla-Souza,2012 This guidebook is designed to help identify and evaluate risks and uncertainties with respect to fuel prices The guide also describes tools and techniques for minimizing the impact of fuel price uncertainties over time The guidebook introduces the concept of fuel price risk management identifies alternative purchasing strategies and outlines steps necessary to implement a risk management program It defines and evaluates alternative cost effective fuel purchasing strategies designed to benefit public transportation agencies of varying sizes and it provides a management framework to assist transit agencies through the fuel purchasing process

Competition, Contracts and Electricity Markets Jean-Michel Glachant,Dominique Finon,Adrien De Hauteclocque,2011 This book fills a gap in the existing literature by dealing with several issues linked to long term contracts

and the efficiency of electricity markets These include the impact of long term contracts and vertical integration on effective competition generation investment in risky markets and the challenges for competition policy principles On the one hand long term contracts may contribute to lasting generation capability by allowing for a more efficient allocation of risk On the other hand they can create conditions for imperfect competition and thus impair short term efficiency The contributors prominent academics and policy experts with inter disciplinary perspectives develop fresh theoretical and practical insights on this important concern for current electricity markets This highly accessible book will strongly appeal to both academic and professional audiences including scholars of industrial organizational and public sector economics and competition and antitrust law It will also be of value to regulatory and antitrust authorities governmental policymakers and consultants in electricity law and economics

Electricity Rates United States. Congress. Senate. Committee on Energy and Natural Resources,2001

Market Research British Library,Alan Gomersall,2002 This 9th edition of Market Research lists all the market research reports from 14 top market reseach journals up to December 2000 All are available for free consultation in the British Library Business Information Service Market research can be the most expensive type of business information to acquire and previous editions of the guide have been used by companies to find out what has been published and in choosing which reports to refer to and buy It lists over 8000 reports covering hundreds of industries from accountancy to the yoghurt industry The guide includes a subject index with comprehensive cross referencing and a geographic index to all reports concerning markets overseas

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