Variance Stabilizing Transformations for Electricity Spo

IEEE Transactions on Power Systems 33, 2219-2229 DOI: 10.1109/tpwrs.2017.2734563

Citation Report

#	Article	IF	CITATIONS
1	Day-ahead electricity price forecasting with high-dimensional structures: Univariate vs. multivariate modeling frameworks. Energy Economics, 2018, 70, 396-420.	5.6	145
2	Performance of Electricity Price Forecasting Models: Evidence from Turkey. Emerging Markets Finance and Trade, 2018, 54, 1720-1739.	1.7	10
3	Modeling public holidays in load forecasting: a German case study. Journal of Modern Power Systems and Clean Energy, 2018, 6, 191-207.	3.3	41
4	Efficient Forecasting of Electricity Spot Prices with Expert and LASSO Models. Energies, 2018, 11, 2039.	1.6	34
5	The value of forecasts: Quantifying the economic gains of accurate quarter-hourly electricity price forecasts. Energy Economics, 2018, 76, 411-423.	5.6	43
6	Selection of Calibration Windows for Day-Ahead Electricity Price Forecasting. Energies, 2018, 11, 2364.	1.6	35
7	Electricity Price Forecasting Using Recurrent Neural Networks. Energies, 2018, 11, 1255.	1.6	161
8	Carbon pricing and electricity markets — The case of the Australian Clean Energy Bill. Energy Economics, 2019, 79, 45-58.	5.6	29
9	One month-ahead electricity price forecasting in the context of production planning. Journal of Cleaner Production, 2019, 238, 117910.	4.6	28
10	Averaging Predictive Distributions Across Calibration Windows for Day-Ahead Electricity Price Forecasting. Energies, 2019, 12, 2561.	1.6	23
11	A conditional dependence approach to CO2-energy price relationships. Energy Economics, 2019, 81, 812-821.	5.6	59
12	Short-Term Electricity Price Forecasting with a Composite Fundamental-Econometric Hybrid Methodology. Energies, 2019, 12, 1067.	1.6	2
13	Understanding intraday electricity markets: Variable selection and very short-term price forecasting using LASSO. International Journal of Forecasting, 2019, 35, 1533-1547.	3.9	73
14	Prediction and explanation of the formation of the Spanish day-ahead electricity price through machine learning regression. Applied Energy, 2019, 239, 610-625.	5.1	34
15	Modeling Intraday Markets under the New Advances of the Cross-Border Intraday Project (XBID): Evidence from the German Intraday Market. Energies, 2019, 12, 4339.	1.6	24
16	Forecasting the Price Distribution of Continuous Intraday Electricity Trading. Energies, 2019, 12, 4262.	1.6	31
18	Comparison of Two Day-Ahead Offering Strategies for a Flexible CHP Plant in Germany. , 2019, , .		1
19	Modeling the Serial Structure of the Hawkes Process Parameters for Market Order Arrivals on the German Intraday Power Market. , 2019, , .		1

CITATION REPORT

#	Article	IF	CITATIONS
20	A Note on Averaging Day-Ahead Electricity Price Forecasts Across Calibration Windows. IEEE Transactions on Sustainable Energy, 2019, 10, 321-323.	5.9	61
21	Electricity price forecasting in the short term hybridising fundamental and econometric modelling. Electric Power Systems Research, 2019, 167, 240-251.	2.1	34
22	Econometric modelling and forecasting of intraday electricity prices. Journal of Commodity Markets, 2020, 19, 100107.	0.9	45
23	An adaptive hybrid model for short term electricity price forecasting. Applied Energy, 2020, 258, 114087.	5.1	89
24	Forecasting Electricity Prices Using Deep Neural Networks: A Robust Hyper-Parameter Selection Scheme. Energies, 2020, 13, 4605.	1.6	14
25	PCA Forecast Averaging—Predicting Day-Ahead and Intraday Electricity Prices. Energies, 2020, 13, 3530.	1.6	20
26	Short-Term Electricity Price Forecasting with Recurrent Regimes and Structural Breaks. Energies, 2020, 13, 5452.	1.6	7
27	Energy Forecasting: A Review and Outlook. IEEE Open Access Journal of Power and Energy, 2020, 7, 376-388.	2.5	268
28	Probabilistic multivariate electricity price forecasting using implicit generative ensemble post-processing. , 2020, , .		4
29	The long-run relationship between the Italian day-ahead and balancing electricity prices. Energy Systems, 2020, , 1.	1.8	1
30	Performance estimation of photovoltaic energy production. Letters in Spatial and Resource Sciences, 2020, 13, 267-285.	1.2	10
31	Performance estimation of a wind farm with a dependence structure between electricity price and wind speed. World Economy, 2020, 43, 2803-2822.	1.4	6
32	Artificial neural network approach for revealing market competitors' behaviour. IET Generation, Transmission and Distribution, 2020, 14, 1292-1297.	1.4	10
33	X-Model: Further Development and Possible Modifications. Forecasting, 2020, 2, 20-35.	1.6	10
34	Modeling and forecasting the electricity clearing price: A novel BELM based pattern classification framework and a comparative analytic study on multi-layer BELM and LSTM. Energy Economics, 2020, 86, 104648.	5.6	16
35	Beating the NaÃ⁻ve—Combining LASSO with NaÃ⁻ve Intraday Electricity Price Forecasts. Energies, 2020, 13, 1667.	1.6	23
36	Conformal prediction interval estimation and applications to day-ahead and intraday power markets. International Journal of Forecasting, 2021, 37, 777-799.	3.9	18
37	Evaluating quantile-bounded and expectile-bounded interval forecasts. International Journal of Forecasting, 2021, 37, 800-811.	3.9	12

ARTICLE IF CITATIONS A Multivariate High-Order Markov Model for the Income Estimation of a Wind Farm. Energies, 2021, 14, 1.6 5 388 The Impact of Forecasting Jumps on Forecasting Electricity Prices. Energies, 2021, 14, 336. 1.6 Energy price prediction using data-driven models: A decade review. Computer Science Review, 2021, 39, 10.2 43 100356. Regularized quantile regression averaging for probabilistic electricity price forecasting. Energy Economics, 2021, 95, 105121. Capturing Spatio-Temporal Dependencies in the Probabilistic Forecasting of Distribution Locational 6.2 18 Marginal Prices. IEEE Transactions on Smart Grid, 2021, 12, 2663-2674. Importance of the Long-Term Seasonal Component in Day-Ahead Electricity Price Forecasting Revisited: Parameter-Rich Models Estimated via the LASSO. Energies, 2021, 14, 3249. 1.6 Electricity Markets during the Liberalization: The Case of a European Union Country. Energies, 2021, 14, 1.6 18 4317. Forecasting day-ahead electricity prices: A review of state-of-the-art algorithms, best practices and an open-access benchmark. Applied Energy, 2021, 293, 116983. 5.1 Novel Gaussian flower pollination algorithm with IoT for unit price prediction in peer-to-peer energy 2.5 9 trading market. Energy Reports, 2021, 7, 8265-8276. An effective Two-Stage Electricity Price forecasting scheme. Electric Power Systems Research, 2021, 2.1 199, 107416. Application of bagging in day-ahead electricity price forecasting and factor augmentation. Energy 12 5.6 Economics, 2021, 103, 105573. Wind generation and the dynamics of electricity prices in Australia. Energy Economics, 2021, 103, 5.6 105547. Modeling seasonality and serial dependence of electricity price curves with warping functional 0.5 11 autoregressive dynamics. Annals of Applied Statistics, 2019, 13, . Size Matters: Estimation Sample Length and Electricity Price Forecasting Accuracy. Energy Journal, 2020, 41, 231-254. Forecasting the clearing price in the day-ahead spot market using eXtreme Gradient Boosting. 1.2 5 Electrical Engineering, 2022, 104, 1607-1621. Time Evolution of Hurst Exponent: Czech Wholesale Electricity Market Study. European Financial and Accounting Journal, 2019, 14, 25-44. Twoâ€stage ANNâ€based bidding strategy for a load aggregator using decentralized equivalent rival 1.4 6 concept. IET Generation, Transmission and Distribution, 2021, 15, 56-70.

CITATION REPORT

55Validation Methods for Energy Time Series Scenarios From Deep Generative Models. IEEE Access, 2022,
10, 8194-8207.2.65

#

38

40

42

44

46

48

49

50

52

54

#	Article	IF	CITATIONS
56	Scenarios modelling for forecasting day-ahead electricity prices: Case studies in Australia. Applied Energy, 2022, 308, 118296.	5.1	22
57	Forecasting day-ahead electricity prices: A comparison of time series and neural network models taking external regressors into account. Energy Economics, 2022, 106, 105742.	5.6	30
58	The role of data frequency and method selection in electricity price estimation: Comparative evidence from Turkey in pre-pandemic and pandemic periods. Renewable Energy, 2022, 186, 217-225.	4.3	24
59	Performance Analysis of Machine Learning Algorithms for Energy Demand–Supply Prediction in Smart Grids. Sustainability, 2022, 14, 2546.	1.6	17
60	Electricity price forecasting on the day-ahead market using machine learning. Applied Energy, 2022, 313, 118752.	5.1	63
61	Optimal bidding in hourly and quarter-hourly electricity price auctions: Trading large volumes of power with market impact and transaction costs. Energy Economics, 2022, 110, 105974.	5.6	7
62	Neural basis expansion analysis with exogenous variables: Forecasting electricity prices with NBEATSx. International Journal of Forecasting, 2023, 39, 884-900.	3.9	40
63	A volatility spillover analysis with realized semi(co)variances in Australian electricity markets. Energy Economics, 2022, 111, 106076.	5.6	6
64	The Role of Weather Predictions in Electricity Price Forecasting Beyond the Day-Ahead Horizon. IEEE Transactions on Power Systems, 2023, 38, 2500-2511.	4.6	8
66	Statistical evaluation of wind speed forecast models for microgrid distributed control. IET Smart Grid, 2022, 5, 347-362.	1.5	1
67	Do jumps and cojumps matter for electricity price forecasting? Evidence from the German-Austrian day-ahead market. Electric Power Systems Research, 2022, 212, 108144.	2.1	1
68	Trading on short-term path forecasts of intraday electricity prices. Energy Economics, 2022, 112, 106125.	5.6	6
69	Probabilistic Forecasting of German Electricity Imbalance Prices. Energies, 2022, 15, 4976.	1.6	7
70	Forecasting electricity prices using bid data. International Journal of Forecasting, 2023, 39, 1253-1271.	3.9	2
71	Estimation of the Spatial Weighting Matrix for Spatiotemporal Data under the Presence of Structural Breaks. Journal of Computational and Graphical Statistics, 2023, 32, 696-711.	0.9	3
72	A combinatorial optimization method based on machine learning for electricity price forecasting. , 2022, , .		2
73	LASSO principal component averaging: A fully automated approach for point forecast pooling. International Journal of Forecasting, 2023, 39, 1839-1852.	3.9	2
74	Short-Term Electricity Price Forecast Using Frequency Analysis and Price Spikes Oversampling. IEEE Transactions on Power Systems, 2023, 38, 4739-4751.	4.6	1

#	Article	IF	CITATIONS
75	ARX-GARCH Probabilistic Price Forecasts for Diversification of Trade in Electricity Markets—Variance Stabilizing Transformation and Financial Risk-Minimizing Portfolio Allocation. Energies, 2023, 16, 807.	1.6	1
76	Transfer learning for electricity price forecasting. Sustainable Energy, Grids and Networks, 2023, 34, 100996.	2.3	7
77	Price Spike Classification and Regression Using A Hybrid Oversampling Method. , 2022, , .		0
78	Hourly electricity price forecast for short-and long-term, using deep neural networks. Acta Universitatis Sapientiae: Informatica, 2022, 14, 208-222.	0.3	1
79	A Scenario-Based Model Comparison for Short-Term Day-Ahead Electricity Prices in Times of Economic and Political Tension. Algorithms, 2023, 16, 177.	1.2	2
80	Day-Ahead Electricity Market Price Forecasting Considering the Components of the Electricity Market Price; Using Demand Decomposition, Fuel Cost, and the Kernel Density Estimation. Energies, 2023, 16, 3222.	1.6	0
82	Enhancing Accuracy of Probabilistic Electricity Price Forecasting: A Comparative Study of Novel Quantile Regression Averaging Generalization. , 2023, , .		0
90	Al System for Short Term Prediction of Hourly Electricity Demand. Communications in Computer and Information Science, 2024. , 269-276.	0.4	0

CITATION REPORT