



Global Energy Price Forecasting and Modelling

27-28-29 November 2023, Amsterdam, Netherlands

prima

INTRODUCTION:

Join us this November for the only Global Energy Price Forecasting and Modelling Forum to latch onto all the opportunities the sector offers while unravelling the latest developments in the European power market, PPAs price in the volatile power market, the best hedging strategies, the current state of cross-border power trading and many more.

Learn the latest trends in EPFM prediction tools and cutting-edge market insights from the leading experts. The Forum will provide an ideal space for networking with the key industry players: senior managers, decision-makers, and practitioners operating in the industry and making the most of existing and developing analytic technologies. Join us in Amsterdam or online for this must-attend global event.

OUR SPONSORS:



DEXTER

www.berlin-energy-summit.com/ / +420 720 940 653 / adam.bares@berlin-energy-forum.com

DAY 1 – Monday 27th November 2023

09.00

Opening address from the Chair

KEYNOTE ADDRESS**09.10 Key topics in long-term price forecasting**

- EU targets
- Fundamental modelling
- Regulatory framework

Jussi Mäkelä

Head of Trading Analysis

Fortum, Finland

**09.50 – Why volatility is important in forecasting energy prices**

- How volatility can be used to determine energy market regimes
- Volatility spillover effect in energy and commodity markets
- Volatility Smile, Volatility Smirk, Volatility Forward Skew
- Price and Volatility Seasonality

Vito Turitto

Lead Quantitative Analyst

S&P Global Platts

S&P Global
Platts
10.20 – Opportunity to learn about the sponsor solutions, interactive networking session and coffee break**10.50 Analysing forecasting offers curve in the spot market****Ricardo Covas**

Quantitative Analysis

EDP, Portugal

**11.30 Long-term price forecasting and investment signals for power plants**

- Sources for long-term price forecasting
- Impact of future prices from power exchange
- New power market model & long-term investment signals
- Feasibility of power plant projects

Ivan Androcec

Director of Strategy and Development Department

HEP d.d., Croatia

**12.10 Lunch**

DAY 1 – Monday 27th November 2023

13.40 Evolution of the electricity price with the renewable ratio and cross borders interconnections development

- Price development across different countries in UE
- Link of the electricity price with the renewable ratio and cross borders interconnections
- Short term prices vs. forward and balancing market prices

Aurel Mindrican

Director of Trading and Market Statistics

ČEZ Group, Romania



14.10 Current Developments in the European Electricity Market

- EU Electricity Market reform at a glance
- Building on the EU Single Day-Ahead & Intraday Market.
- Strengthening long-term markets

Rafael Gómez-Elvira

Director Public Affairs & Marketing/Chairman

OMI Group, Spain



14.40 – Opportunity to learn about the sponsor solutions, interactive networking session and coffee break

15.10 Scrutinising the best hedging strategies

- Objectives for hedging
- Cash liquidity and accounting impacts
- The role of organising the hedging process

Georges Panagoulis

Head of Price Risk and Hedging

Island Oil Ltd, UK



15.40 Fixed energy prices for customers in a volatile power market – challenges and possibilities; case study from a mid-size Swedish city

- Nordic power market and customer behaviour in a volatile market
- Adapting the product assortment to new circumstances
- Key learning for the future

Wennerström Stefan

Vice President

Esem, Sweden



**Eskilstuna Strängnäs
Energi & Miljö**

16.10 End of the first day

DAY 2 – Tuesday 28th November 2023

09.00

Opening address from the Chair

OPENING ADDRESS

09.10 Modelling Multi-purpose Electricity Interconnectors

- Explain the modelling approach for multi-purpose interconnectors
- Discuss the socio-economic welfare calculation for cross-border transmission assets
- Analyse the growth expectations in the North Sea

George Charalampous

Market Analysis Manager

National Grid, UK

nationalgrid

09.50 Probabilistic price forecasting for optimizing short-term bidding strategies

- Why use probabilistic instead of deterministic forecasting?
- Methods for creating and properly evaluating probabilistic forecasts
- Use case example – combining probabilistic price and wind power forecasts into an optimal day-ahead bidding strategy

Tom Lemmens

Chief Product Officer

Dexter Energy



DEXTER

10.20 – Opportunity to learn about the sponsor solutions, interactive networking session and coffee break

10.50 New Techniques for Forecasting Imbalance Price Risks

- Adaptive Statistical Methods for Prices and Densities
- Machine Learning
- Implications for Algorithmic Trading

Derek Bunn

Professor of Decision Sciences, Management Science and Operations

London Business School, UK

**London
Business
School**

11.30 Topic TBA

Ali Toolabi Moghamed

Power Market Analyst

Wood Mackenzie, Netherlands



12.10 Lunch

DAY 2 – Tuesday 28th November 2023**13.10 Challenges and trends in long-term price forecasting**

- Modelling Integration: energy system and machine learning approach
- Focus on co2 future price
- Risk approach for helping scenario analysis

Flavio Russo

Head of Modeling and Analytics

Enel, Italy

**13.50 Topic TBA****14.30 – Opportunity to learn about the sponsor solutions, interactive networking session and coffee break****15.00 Lessons learnt from a tough winter: Modelling results from an analysis on the winter 2022/2023****Dr. Johannes Henkel**

Head of Energy Market Development

50Hertz, Germany

**15.30 End of the second day**

DAY 3 – Wednesday 29th November 2023

09.00

Opening address from the Chair

OPENING ADDRESS

09.10 A focus on the renewable power price risk forecast and management

David Assaad

Head of European Market Integration and Coupling
Epex Spot, France



09.50 Recent developments in balancing energy markets and their influence on the balancing prices in Germany

Dr. Andreas Kindsmüller

Manager Control Reserves and Balancing
Amprion GmbH, Germany



10.10 – Opportunity to learn about the sponsor solutions, interactive networking session and coffee break

10.40 – Topic TBA

11.10 Topic TBA

11.40 Lunch

13.10 Reducing costs and achieving operational efficiency

- Generation shifting from conventional to renewable assets
- Implied change of focus of long-term price models
- Fundamental modelling challenges

Matthias Klapper

Senior Market Analyst
Vattenfall, Germany



DAY 3 – Wednesday 29th November 2023

13.40 Insights into legislative and regulatory evolutions during the energy crisis (2021/2022) and panorama of the electricity market reform currently in discussion in Brussels (2023)

Jerome le Page

Manager for European Electricity Markets

EFET, Belgium



14.10 – Opportunity to learn about the sponsor solutions, interactive networking session and coffee break

14.40 A focus on the PPA in the South East Europe

Alexandra Psyrrí

Former Head of Forward Trading Unit

Independent Expert, Greece

15.10 End of the forum