



Global Energy Price Forecasting and Modelling

20-21-22 November 2024, 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.

DAY 1 – Wednesday 20th November 2024

09.10 Strategic decision support (Hedging/Investment)

- Scenario analysis
- Valuing optionality
- Stochastic decision support



Robert Praet

Team Lead Fundamental Analysis

Eneco

09.50 Regulatory alignment between market rules for gases and for electricity

Catherine Banet

Head of Energy and Resources, Law Department

University of Oslo, Scandinavian Institute of Maritime Law



UNIVERSITY OF OSLO

10.30 – Status update on the implementation of the of the Nordic FB AD and ID capacity calculation and the external parallel run

- Background and timeline
- Status and results of the external parallel run
- Next steps

ENERGINET

Ulrik Moller

Senior Economist

Energinet

Pieter Schavemaker

Managing Director

E-Bridae



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

11.40 Winter-24 Outlook

- What to expect for the remainder of Winter
- 2025 Outlook
- The LNG factor influencing UK & European markets

Latif Faiyaz

Head of Energy Trading

Northern Gas and Power



12.20 The impact of grid congestion on power prices in Europe

- Case study: Spain non-compensated grid curtailment
- How is grid congestion linked to ancillary services in Europe?
- How is regulation of grid congestion impacting the power prices in Europe?

Alexandre Danthine

Expert in European Market Integration

Aurora Energy Research



13.00 Lunch

14.00 Implementation of the new EU Electricity Market design

DAY 1 – Wednesday 20th November 2024

- EMD at a glance
- SDAC and SDIC improvement in 2024 and beyond
- Completing the EMD with more forward markets

Rafael Gomez-Elvira

Director Public Affairs and Marketing OMIE

OMI Group



14.40 What we learned while setting up a simulation game and self-learning agents to better understand implicit balancing

Oliver Hager

Analyst Balancing Markets

50Hertz

Dr. Christian Linnemann

Head of Balancing

50Hertz



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

15.50 – Topic TBA

Bart Stoffer

Global Service Line Leader

Energy Markets & Technology

DNV



16.30 Price impact of ancillary services

- Impact on DA prices
- Impact on ID prices
- Fundamental modelling

Alex Halsema

Teamlead Asset Optimisation

PZEM



17.10 End of the first day

DAY 2 – Thursday 21st November 2024

OPENING ADDRESS

09.10 Power Demand & Supply projections for a Net Zero economy

- Key market drivers shaping a Net Zero economy
- Impact for the power markets in EU in terms of affordability and security of supply
- Tension between demand and supply and how to close the chicken-egg problem (partnerships, PPAs, partnering)

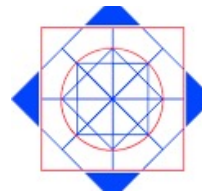
Martijn van Gemert
 Director Market Insights
Vattenfall



09.50 Commodity Volatility and Risk Management

- Quantifying volatility in commodity markets
- Leverage effect process
- Is commodity volatility seasonal?
- Extracting information from commodity derivatives markets

Vito Turitto
 Founder
HyperVolatility



HyperVolatility

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

10.50 Linking markets and the physics using a flexibility function

- Where does the market stop and the physics begin?
- Dynamic prices and tariffs for the future weather driven energy system
- A Smart Energy OS for finding optimal pricing schemes for the hierarchy of actors in power systems operation

Henrik Madsen
 Professor, Head of Section
Technical University of Denmark



11.30 Crafting an Energy Trading Risk Management (ETRM) desk from inception – strategies and insights

- Exploring the link between ETRM and Enterprise Risk Management (ERM)
- Framework and best practices
- Data management as linchpin

George Christoforou
 Head of Market Risk
Petrocas Energy Group



12.10 Lunch

DAY 2 – Thursday 21st November 2024

16.20 Challenges in doing price forecasts for smaller bidding zones within the CORE region

- Analysis of historical power price developments in the CORE region
- How power prices are influenced by water values and other bidding zones
- Hybrid power price forecasts using statistical and fundamental models

Daniel Wibmer

Head of Portfolio Management

TIWAG



13.50 Price risks and volatilities from uncertain LNG imports

- New dynamics of variability in LNG imports
- Quality of trade and forecast data available
- Black-box modelling, or good old analyst assessments?

Kjell Eikland

Founder

Eikland Energy AS



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

15.00 Topic TBA

Despina Yiakoumi

Energy Analytics Manager

Low Carbon Contract Company



15.40 Price Scenarios of future European hydrogen supply

- Modelling assumptions
- Color Distribution
- Price Scenarios

Prof. Dr. Konstantin Lenz

Professor

University of Applied Sciences Erfurt, in cooperation with Volue Insight



DAY 3 – Friday 22nd November 2024

09.10 PPAs assessment beyond numbers

- Important Provisions in PPA agreements
- Comparison between Make and/or Buy Projects
- The “Cost” of legal flaws in PPA Agreement
- Risk distribution in PPA agreements



Stefanie Lechler

PPA Portfolio Development Manager

BASF Renewable Energy

09.50 Topic TBA

Erkan Kalayci

Trading Quant Lead

Shell



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

11.00 Modelling Multi-purpose Electricity Interconnectors

- Modelling hybrid interconnectors and conducting a CBA study
- Modelling approach to quantifying constraint costs in the GB power systems
- Development of a meshed grid modelling approach in the North Sea

George Charalampous

Market Analysis Manager

National Grid

Cyrielle Mainguy

Energy Market Analyst

National Grid



11.50 Market design for energy transition – European processes and outlook

- Where does the energy transition trigger changes
- What are promising options for improvement

Sven Kaiser

Deputy Director Electricity

E-Control



12.20 Topic TBA

Berto Martins

Head of Short-Term Asset Optimisation

EDP



13.00 Lunch

14.00 Road to 2050: multi energy modelling of the European system and insights from simulations exercises

Rafael Feito Kiczak

Manager Scenarios, Markets
& Adequacy Studies

Elia



DAY 3 – Friday 22nd November 2024**14.40 Long Term EPF and Asset Valuations in the era of renewables, storage and AI**

- Challenges in valuing storage and co-located renewables
- Fundamentals still matter
- Dealing with out of sample issues and imbalanced datasets
- The commoditisation of EPF

Paul Conlon
Head of forecasting
GridBeyond

**15.20 – Opportunity to learn about the sponsor solutions, interactive networking session and coffee break****15.50 A Critical Assessment of the Determination of Capacity Market Prices**

- Revenues from capacity markets have increasing importance
- The parameters in capacity auctions have awkward modelling specifications
- The contributions of Renewable, interconnector and storage technologies to resource adequacy

Derek Bunn
Professor of Decision Sciences, Management
Science and Operations
London Business School

The logo for London Business School, consisting of the text "London Business School" in white on a dark blue background, with a red horizontal line below it.

**London
Business
School**

16.30 Modeling and Optimal Planning of Energy Systems to guide the future market design

- The CAPEX/OPEX trade off between storage and overgeneration curtailment
- Elasticity of current electricity demand in the Italian markets
- Modeling DER market participation in future electricity markets

Leonardo Petrocchi
Energy Engineer and Project Manager
Terna

**17.10 End of the forum**

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Allan Bernard

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3 Tickets and more (Per pass)	= € 1999	<input type="checkbox"/>

✉ allan.bernard@conference-nrg.com

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