



New Trends in the Econometric and Microeconomic Modelling of Electricity Markets

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Message from the Guest Editor

Dear Colleagues,

The past thirty years have seen the establishment of wholesale electricity markets on a global scale followed by an upsurge of research interest in market design and the price formation mechanism. Electricity prices have distinctive features that are dictated by the nature of power production, limitations in existing storage technologies and insufficient network infrastructure. The confluence of all these factors adds to the increasing complexity of empirical price time series, which calls for advanced modelling solutions. The purpose of this Special Issue is to present state-of-the-art approaches to power price and electricity markets modelling. The issue welcomes contributions in the wider context of electricity markets research, including econometric studies, proposals on new designs or trading protocols and agent-based simulation paradigms.

Assist. Prof. Dr. Nikolaos S. Thomaidis

Guest Editor





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Message from the Editor-in-Chief

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