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Artificial Neural Networks in EPF: Are deep structures beneficial?

Deep Neural Networks are currently gaining popularity, with many seeing them as the state-of-the-art modeling and forecasting technique. Their effectiveness in the context of the day-ahead electricity price forecasting was also shown by some researchers. Here, the overview of possible approaches and the use of forecast improvement frameworks, such as Variance Stabilizing Transformations, are presented along with potential issues and results of limited testing on diverse data sets originating from the United States and Europe.