

Abstract for

EViews - IHS 1st User Meeting, Frankfurt 21. - 22. October 2014

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Title:

Forecasting electricity rates via EViews incorporating political decisions

Good forecasts of future EEX prices are certainly of economic value. During this talk we would like to elaborate possible ways for modelling electricity rates based on historical data. Moreover, we will show how the merit order rule determines the electricity rates. This insight can be used for incorporating external information - e.g. political decisions - into the model.