

VORträge zum Operations Research

Kolloquium des Instituts für Operations Research

Zeit: Donnerstag, 17. Mai 2018, 15:00 Uhr

Ort: Raum 320, Gebäude 09.21

Es spricht: Dr.-Ing., Dipl.-Ing. Niko Iliadis, Renemig Energy GmbH, Genf/Schweiz

Zum Thema: **Valuation of a pumped-storage hydro-plant in a multiple markets framework: a Swiss Case Study**

Abstract: During the last two decades, an evolving market structure is recognised starting from the spot market and its derivatives, resulting to several other markets such as the Intraday Market (IM), the Balancing Market (BM) and the Reserve Capacity Market (RCM). The participation in these markets has changed significantly the operation policy of the plants and, consequently, their value in the market. The current paper deals with the problem of the long-term valuation of a Hydroelectric Pump Storage (HPS) plant participating in the DAM and IM. For this purpose, an appropriate methodology has been developed while it is demonstrated on a real case study concerning the operation of a Swiss based HPS plant that participates in the DAM and IM of the German electricity market, for a horizon of thirty-five (35) years.

Die Vorträge zum Operations Research wenden sich an alle Interessierten!

Nach dem Vortrag laden wir Sie gerne zu einem Gespräch mit dem Referenten und einer Tasse Kaffee ein.

Bei Rückfragen wenden Sie sich bitte an:

Prof. Dr. Steffen Rebennack, Institut für Operations Research.