



Scientific Program

WIPFOR

Workshop Industry & Price Forecasting

Paris, France
June 3-4, 2010



Organized and Supported by
Electricité de France – Research And Development

Thursday June 3, 2010: Methods for uncertain future

8:15 am	<i>Hall Ailleret</i>		Registration / Welcome - Breakfast Buffet	
	<i>Room Ailleret</i>	Opening		
9:00 am	Anestis ANTONIADIS , Université Joseph Fourier de Grenoble, France & Xavier BROSSAT , EDF, FRANCE			
	<i>Room Ailleret</i>	Plenary talks	Chairman: Dag TJOSTHEIM	
9:20 am	Didier DACUNHA CASTELLE , Université d'Orsay, FRANCE <i>Uncertainty, risks, variability and extremes for non stationary non linear time series of temperatures</i>			
10:00 am	Bertrand IOOSS , CEA/EDF, FRANCE <i>Dealing with uncertainties in nuclear safety problems</i>			
10:40 am	<i>Hall Ailleret</i>		Coffee break	
	<i>Room Ailleret</i>	Regular talks	<i>Room Amphi 2</i>	Regular talks
	Chairman: Dag TJOSTHEIM		Chairman: Christian DERQUENNE	
11:00 am	Jooyoung JEON , Saïd Business School, University of Oxford, UK <i>Using conditional kernel density estimation for wind power density forecasting</i>		Pierre GIRARDEAU , EDF R&D, FRANCE <i>On the use of statistical estimators for decomposing large-scale stochastic optimal control problems</i>	
11:20 am	Alessandro CARDINALI , University of Bristol, UK <i>Costationarity of locally stationary time series</i>		Sophie BERCU , EDF R&D, FRANCE <i>Prediction of individual electricity consumption</i>	
	<i>Room Ailleret</i>	Plenary talk	Chairman: Dag TJOSTHEIM	
11:45 am	Jean-Pierre CERON , Météo France, FRANCE <i>Numerical and climate forecasts: uncertainty estimation and use</i>			
12:30 pm	<i>Room TA220</i>		Lunch break	
	<i>Room Ailleret</i>	Plenary talk	Chairman: Jianqing FAN	
2:00 pm	Dag TJOSTHEIM , University of Bergen, NORWAY <i>Using nonparametric methods for prediction and for analysing statistical dependence</i>			
	<i>Room Ailleret</i>	Regular talks	<i>Room Amphi 2</i>	Regular talks
	Chairman: Jianqing FAN		Chairman: Sabine GOUTIER	
2:45 pm	Thordis L. THORARINSDOTTIR , University of Heidelberg, Institute of Applied Mathematics, GERMANY <i>Obtaining probabilistic forecasts from an ensemble of point forecasts</i>		Marius OOMS , Department of Econometrics, VU University Amsterdam, THE NETHERLANDS <i>Multivariate modeling of hourly electricity prices: empirical evidence from european markets</i>	
3:05 pm	Alberto CRUZ , Instituto de Investigación Tecnológica (IIT), Universidad Pontificia comillas, Madrid, SPAIN <i>Density forecasting of electricity spot prices with seminonparametric regime switching models</i>		Guillaume CHEVILLON , ESSEC Business School and CREST-INSEE, FRANCE <i>Multi-Step forecasting in the presence of location shifts</i>	
3:25 pm	Pablo PINCHEIRA , Central Bank of Chile, CHILE <i>A bunch of models, a bunch of nulls and inference about predictive ability</i>			
3:45 pm	<i>Hall Ailleret</i>		Coffee break	
	<i>Room Ailleret</i>	Plenary talks	Chairman: Jianqing FAN	
4:00 pm	Philippe LAMELOISE , Airparif, FRANCE <i>Air quality monitoring in Paris and Ile-de-France (France)</i>			
4:40 pm	Siem Jan KOOPMAN , Vrije Universiteit Amsterdam, THE NETHERLANDS <i>Forecasting hourly electricity prices based on multivariate, periodic, long memory, GARCH models</i>			
5:20 pm				
8:00 pm	Social Program: Paris dinner cruise in the Seine river			

Friday June 4, 2010: How to manage nonstationarity

8:45 am	Hall Ailleret		Breakfast Buffet	
	Room Ailleret		Opening	
9:15 am	Georges Oppenheim , Université d'Orsay, FRANCE, & Xavier BROSSAT , EDF, FRANCE			
	Room Ailleret		Plenary talks	
9:20 am	Chairman: Qiwei YAO			
	Marc RIBIERE , EDF, FRANCE <i>Power management and forecast in uncertain environment at EDF</i>			
10:00 am	Jianqing FAN , Princeton University, USA <i>Forecasting large panel data with penalized least-squares</i>			
10:40 am	Hall Ailleret		Coffee break	
	Room Ailleret		Room Amphi 2	
	Regular talks		Regular talks	
	Chairman: Qiwei YAO		Chairman: Sophie LAMARCHE	
11:00 am	Dean FANTAZZINI , Moscow School of Economics - Moscow State University, RUSSIA <i>Everything you always wanted to know about log periodic power laws for bubble modelling but were afraid to ask</i>		Clemens KRAUSS , EnBW Trading GmbH, GERMANY <i>Methods for large scale load forecasting</i>	
11:20 am	Yannig GOUDE , EDF R&D, FRANCE <i>Forecast of the electrical consumption by aggregation of sleeping experts; application to Slovakian and French country-wide hourly predictions</i>		Farouk MHAMDI , Signals and Systems Research Unit, ENIT, TUNISIA <i>Air-conditioning effect estimation for mid-term forecasts of tunisian electricity consumption</i>	
	Room Ailleret		Plenary talk	
11:45 am	Chairman: Qiwei YAO			
	Ekbel BOUZGARROU , Air France-KLM, FRANCE <i>Forecasting challenges in the airline industry</i>			
12:30 pm	Room TA220		Lunch break	
	Room Ailleret		Plenary talk	
2:00 pm	Chairman: Yannig GOUDE			
	Theofanis SAPATINAS , University of Cyprus, CYPRUS <i>Functional time-series prediction</i>			
	Room Ailleret		Room Amphi 2	
	Regular talks		Regular talks	
	Chairman: Yannig GOUDE		Chairman: Laetitia ANDRIEU	
2:45 pm	Joseph TADJUIDJE KAMGAING , University of Kaiserslautern, GERMANY <i>Semiparametric estimation of switching nonlinear autoregressive processes with portfolio applications</i>		Klaus WIEBAUER , EnBW Trading GmbH, GERMANY <i>A spot price model for continental european natural gas markets</i>	
3:05 pm	Jairo CUGLIARI , EDF R&D, FRANCE <i>Forecasting power electricity demand using a functional non parametric model</i>		Eric MATZNER-LØBER , Université Rennes 2, FRANCE <i>Forecasting electricity consumption with IBR (Iterative Bias Reduction)</i>	
3:25 pm	Hall Ailleret		Coffee break	
	Room Ailleret		Plenary talk	
3:45 pm	Chairman: Yannig GOUDE			
	Qiwei YAO , London School of Economics, UK <i>Factor modelling for time series: from econometrics models to statistical approaches</i>			
	Room Ailleret		Round table discussion	
4:25 pm	Anestis ANTONIADIS , Université Joseph Fourier de Grenoble, FRANCE & Georges Oppenheim , Université d'Orsay, FRANCE			
	Room Ailleret		Closing	
5:00 pm	Yannick Jacquemart , EDF R&D, FRANCE			



EDF R&D - OSIRIS

1 avenue du Général de Gaulle – 92141 CLAMART CEDEX – France – www.rd.edf.com
Tel. +33 (0)1 47 65 41 78 or +33 (0)1 47 65 57 69- Fax: +33 (0)1 47 65 30 37
e-mail: wipfor@edf.fr- web site: <http://www.wipfor.org/>