

1. Record Nr.	UNINA990009176040403321
Autore	Balboni, Paolo E. <1948- >
Titolo	Introduzione allo studio della letteratura italiana / Paolo E. Balboni
Pubbl/distr/stampa	Perugia : Guerra, 2005
ISBN	88-7715-786-0
Descrizione fisica	46 p. : ill. ; 27 cm
Collana	Progetto cultura italiana / a cura di P. E. Balboni
Localione	NAP12
Collocazione	A B 11
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9910319248103321
Autore	D'Angelo, Nicola <1965- >
Titolo	La nuova disciplina delle intercettazioni dopo il D.LGS. 216/2017 : procedure e strategie difensive : la riforma di cui al D.Lgs. 216/2017, limiti di ammissibilità, presupposti e forme, intercettazioni ambientali e telematiche, intercettazioni per la ricerca di latitanti e preventive, esecuzione delle operazioni, utilizzazione processuale, intercettazioni illegali, tabulati telefonici e dati telematici : aggiornato al D.Lgs. 29 dicembre 2017, n. 216 (disposizioni in materia di intercettazioni e comunicazioni) / Nicola D'Angelo
Pubbl/distr/stampa	Santarcangelo di Romagna : Maggioli, 2018
ISBN	978-88-916-2548-9
Edizione	[2. ed]
Descrizione fisica	415 p. ; 24 cm.
Collana	Legale penale ; 15
Disciplina	363.252
Localione	FGBC
Collocazione	XIII D 187
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia

3. Record Nr.	UNINA9910829923303321
Autore	Weron Rafa
Titolo	Modeling and forecasting electricity loads and prices [[electronic resource] ] : a statistical approach // Rafa Weron
Pubbl/distr/stampa	Chichester, England ; ; Hoboken, NJ, : John Wiley & Sons, c2006
ISBN	1-118-67336-0 1-280-74001-9 9786610740017 0-470-05999-0
Descrizione fisica	1 online resource (194 p.)
Collana	Wiley finance series
Disciplina	333.793/213015195 333.793213015195
Soggetti	Electric power consumption - Forecasting - Statistical methods Electric utilities - Rates - Forecasting - Statistical methods
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. [157]-170) and index.
Nota di contenuto	Modeling and Forecasting Electricity Loads and Prices; Contents; Preface; Acknowledgments; 1 Complex Electricity Markets; 1.1 Liberalization; 1.2 The Marketplace; 1.2.1 Power Pools and Power Exchanges; 1.2.2 Nodal and Zonal Pricing; 1.2.3 Market Structure; 1.2.4 Traded Products; 1.3 Europe; 1.3.1 The England and Wales Electricity Market; 1.3.2 The Nordic Market; 1.3.3 Price Setting at Nord Pool; 1.3.4 Continental Europe; 1.4 North America; 1.4.1 PJM Interconnection; 1.4.2 California and the Electricity Crisis; 1.4.3 Alberta and Ontario; 1.5 Australia and New Zealand; 1.6 Summary 1.7 Further Reading2 Stylized Facts of Electricity Loads and Prices; 2.1 Introduction; 2.2 Price Spikes; 2.2.1 Case Study: The June 1998 Cinergy Price Spike; 2.2.2 When Supply Meets Demand; 2.2.3 What is Causing the Spikes?; 2.2.4 The Definition; 2.3 Seasonality; 2.3.1 Measuring Serial Correlation; 2.3.2 Spectral Analysis and the Periodogram; 2.3.3 Case Study: Seasonal Behavior of Electricity Prices and Loads; 2.4 Seasonal Decomposition; 2.4.1 Differencing; 2.4.2 Mean or Median Week; 2.4.3 Moving Average Technique; 2.4.4 Annual Seasonality and Spectral Decomposition

2.4.5 Rolling Volatility Technique; 2.4.6 Case Study: Rolling Volatility in Practice; 2.4.7 Wavelet Decomposition; 2.4.8 Case Study: Wavelet Filtering of Nord Pool Hourly System Prices; 2.5 Mean Reversion; 2.5.1 R/S Analysis; 2.5.2 Detrended Fluctuation Analysis; 2.5.3 Periodogram Regression; 2.5.4 Average Wavelet Coefficient; 2.5.5 Case Study: Antipersistence of Electricity Prices; 2.6 Distributions of Electricity Prices; 2.6.1 Stable Distributions; 2.6.2 Hyperbolic Distributions; 2.6.3 Case Study: Distribution of EEX Spot Prices; 2.6.4 Further Empirical Evidence and Possible Applications  
2.7 Summary  
2.8 Further Reading; 3 Modeling and Forecasting Electricity Loads; 3.1 Introduction; 3.2 Factors Affecting Load Patterns; 3.2.1 Case Study: Dealing with Missing Values and Outliers; 3.2.2 Time Factors; 3.2.3 Weather Conditions; 3.2.4 Case Study: California Weather vs Load; 3.2.5 Other Factors; 3.3 Overview of Artificial Intelligence-Based Methods; 3.4 Statistical Methods; 3.4.1 Similar-Day Method; 3.4.2 Exponential Smoothing; 3.4.3 Regression Methods; 3.4.4 Autoregressive Model; 3.4.5 Autoregressive Moving Average Model; 3.4.6 ARMA Model Identification  
3.4.7 Case Study: Modeling Daily Loads in California  
3.4.8 Autoregressive Integrated Moving Average Model; 3.4.9 Time Series Models with Exogenous Variables; 3.4.10 Case Study: Modeling Daily Loads in California with Exogenous Variables; 3.5 Summary; 3.6 Further Reading; 4 Modeling and Forecasting Electricity Prices; 4.1 Introduction; 4.2 Overview of Modeling Approaches; 4.3 Statistical Methods and Price Forecasting; 4.3.1 Exogenous Factors; 4.3.2 Spike Preprocessing; 4.3.3 How to Assess the Quality of Price Forecasts; 4.3.4 ARMA-type Models; 4.3.5 Time Series Models with Exogenous Variables  
4.3.6 Autoregressive GARCH Models

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## Sommario/riassunto

This book offers an in-depth and up-to-date review of different statistical tools that can be used to analyze and forecast the dynamics of two crucial for every energy company processes—electricity prices and loads. It provides coverage of seasonal decomposition, mean reversion, heavy-tailed distributions, exponential smoothing, spike preprocessing, autoregressive time series including models with exogenous variables and heteroskedastic (GARCH) components, regime-switching models, interval forecasts, jump-diffusion models, derivatives pricing and the market price of risk. Modeling and Foreca

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