عنوان مقاله:

A Risk-Based Bidding Strategy in an Electricity Multimarket

محل انتشار:

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خلاصه مقاله:

In this paper, a risk-based bidding strategy is proposed for a generation company, who want to participate in an electricity multimarket as a price-taker. Due to interaction between energy and reserve markets, bidding in a joint energy and reserve market is a challenging problem. A previously only-energy presented method is generalized in order to design the bid functions and to calculate the optimal bidding parameters in a pay-as-bid pricing mechanism. The effect of cost and risk-aversion degree of generating companies and correlation value between energy and .reserve market clearing prices is analyzed

کلمات کلیدی:

bidding strategy, electricity market, multimarket

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