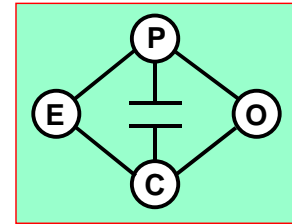


Electric Power Optimization Centre

<http://www.esc.auckland.ac.nz/epoc/>



Winter Workshop 2006: New Models for Electricity Markets

Room 1.439, School of Engineering, The University of Auckland

Thursday, September 7, 2006

The Electric Power Optimization Centre at the University of Auckland is a research group supported by the Public Good Science and Technology Fund. Our research focuses on the development of optimization and statistical models for decision support in wholesale electricity pool markets. The Fifth Annual Winter Workshop at the University of Auckland is a free one-day meeting for invited industry participants. The theme of the 2006 Workshop is new developments in modelling for electricity markets. There will be time allocated after each talk for questions and discussion.

Timetable:

- 9:00:** Convene in 4th floor Atrium of School of Engineering, 20 Symonds Street
- 9:00 – 9:30:** National Instantaneous Reserve Market in NZEM
Vladimir Krichtal (Transpower)
- 9:30 – 10:00:** On Spring Washers, Constrained Dispatch, and Dispatch Model Sensitivity
Andy Philpott (EPOC), Duncan Ashwell (MRP),
Graeme Everett (Norske-Skog)
- 10:00 – 10:30:** Discussion: Security Constrained Dispatch Pricing Models
- 10:30 – 11:00:** Coffee
- 11:00 – 11:30:** Hidden Markov Models and Applications
Peter Thomson (SRA)
- 11:30 – 12:00:** Electricity Commission - Market data and SDDP modelling
Brian Bull (Electricity Commission)
- 12:00 – 12:30:** Discussion: SDDP and related models
- 12:30 – 1:30:** Lunch
- 1:30 – 2:00:** Computing Equilibria in Electricity Markets
Tony Downward (EPOC)
- 2:00 – 2:30:** Peak Shaving & Price Saving: Algorithms for Unit Commitment of Ancillary Generators
David Craigie (EPOC)
- 2:30 – 3:00:** Coffee
- 3:00 - 3:30:** Offer Construction for Generators with Inter-temporal Constraints via Markovian DP and Decision Analysis
Grant Read (EMRG, University of Canterbury)
- 3:30 – 4:00:** Real Options and Transmission Investment: the N.Z. Grid Investment Test
Richard Meade (Cognitus)