Title: Hybrid Wavelet-PSO-ANFIS Approach for Short-Term Electricity Prices Forecasting

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Abstract: A novel hybrid approach, combining wavelet transform, particle swarm optimization, and adaptive-network-based fuzzy inference system, is proposed in this paper for short-term electricity prices forecasting in a competitive market. Results from a case study based on the electricity market of mainland Spain are presented. A thorough comparison is carried out, taking into account the results of previous publications. Finally, conclusions are duly drawn.

Author Keywords: Electricity Market; Fuzzy Logic; Neural Networks; Price Forecasting; Swarm Optimization; Wavelet Transform

KeyWords Plus: Neuro-Evolutionary Algorithm; Arima Models; Market; Network; System; Decomposition; Information; Environment; Transform

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