

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

**Author(s):** Catalão, J. P. S.<sup>1,2</sup>; Pousinho, H. M. I.<sup>1,2</sup>; Mendes, V. M. F.<sup>3</sup>

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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

**Reprint Address:** Catalão, JPS (reprint author), Univ Beira Interior, Covilhã, Portugal.

**Addresses:**

1. Univ Beira Interior, Covilhã, Portugal
2. IST, Ctr Innovat Elect & Energy Engn, Lisbon, Portugal
3. Inst Super Engn Lisboa, Lisbon, Portugal

**E-mail Address:** catalao@ubi.pt

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