

Contents of Volume II

Part I Transmission and Distribution Modeling

Recent Developments in Optimal Power Flow Modeling

Techniques 3
Rabih A. Jabr

Algorithms for Finding Optimal Flows in Dynamic Networks..... 31
Maria Fonoberova

Signal Processing for Improving Power Quality..... 55
Long Zhou and Loi Lei Lai

**Transmission Valuation Analysis based on Real Options
with Price Spikes**101
Michael Rosenberg, Joseph D. Bryngelson, Michael Baron,
and Alex D. Papalexopoulos

Part II Forecasting in Energy

Short-term Forecasting in Power Systems: A Guided Tour129
Antonio Muñoz, Eugenio F. Sánchez-Úbeda, Alberto Cruz, and
Juan Marín

**State-of-the-Art of Electricity Price Forecasting in a Grid
Environment**161
Guang Li, Jacques Lawarree, and Chen-Ching Liu

**Modelling the Structure of Long-Term Electricity Forward
Prices at Nord Pool**.....189
Martin Povh, Robert Golob, and Stein-Erik Fleten

**Hybrid Bottom-Up/Top-Down Modeling of Prices
in Deregulated Wholesale Power Markets**213
James Tipping and E. Grant Read

Part III Energy Auctions and Markets

**Agent-based Modeling and Simulation
of Competitive Wholesale Electricity Markets**.....241
Eric Guerci, Mohammad Ali Rastegar, and Silvano Cincotti

**Futures Market Trading for Electricity Producers
and Retailers**287
A.J. Conejo, R. García-Bertrand, M. Carrión, and S. Pineda

**A Decision Support System for Generation Planning
and Operation in Electricity Markets**.....315
Andres Ramos, Santiago Cerisola, and Jesus M. Latorre

**A Partitioning Method that Generates Interpretable Prices
for Integer Programming Problems**.....337
Mette Bjørndal and Kurt Jörnsten

**An Optimization-Based Conjectured Response Approach
to Medium-term Electricity Markets Simulation**.....351
Julián Barquín, Javier Reneses, Efraim Centeno, Pablo Dueñas,
Félix Fernández, and Miguel Vázquez

Part IV Risk Management

**A Multi-stage Stochastic Programming Model for Managing
Risk-optimal Electricity Portfolios**383
Ronald Hochreiter and David Wozabal

**Stochastic Optimization of Electricity Portfolios:
Scenario Tree Modeling and Risk Management**405
Andreas Eichhorn, Holger Heitsch, and Werner Römisich

Taking Risk into Account in Electricity Portfolio Management433
Laetitia Andrieu, Michel De Lara, and Babacar Seck

**Aspects of Risk Assessment in Distribution System Asset
Management: Case Studies**449
Simon Blake and Philip Taylor

Index481

Contents of Volume I

Part I Operation Planning

Constructive Dual DP for Reservoir Optimization	3
E. Grant Read and Magnus Hindsberger	
Long- and Medium-term Operations Planning and Stochastic Modelling in Hydro-dominated Power Systems Based on Stochastic Dual Dynamic Programming	33
Anders Gjelsvik, Birger Mo, and Arne Haugstad	
Dynamic Management of Hydropower-Irrigation Systems	57
A. Tilmant and Q. Goor	
Latest Improvements of EDF Mid-term Power Generation Management	77
Guillaume Dereu and Vincent Grellier	
Large Scale Integration of Wind Power Generation	95
Pedro S. Moura and Aníbal T. de Almeida	
Optimization Models in the Natural Gas Industry	121
Qipeng P. Zheng, Steffen Rebennack, Niko A. Iliadis, and Panos M. Pardalos	
Integrated Electricity–Gas Operations Planning in Long-term Hydroscheduling Based on Stochastic Models	149
B. Bezerra, L.A. Barroso, R. Kelman, B. Flach, M.L. Latorre, N. Campodonico, and M. Pereira	

Recent Progress in Two-stage Mixed-integer Stochastic Programming with Applications to Power Production Planning	177
Werner Römisich and Stefan Vigerske	
Dealing With Load and Generation Cost Uncertainties in Power System Operation Studies: A Fuzzy Approach	209
Bruno André Gomes and João Tomé Saraiva	
OBDD-Based Load Shedding Algorithm for Power Systems	235
Qianchuan Zhao, Xiao Li, and Da-Zhong Zheng	
Solution to Short-term Unit Commitment Problem	255
Md. Sayeed Salam	
A Systems Approach for the Optimal Retrofitting of Utility Networks Under Demand and Market Uncertainties	293
O. Adarjijo-Akindede, A. Yang, F. Cecelja, and A.C. Kokossis	
Co-Optimization of Energy and Ancillary Service Markets	307
E. Grant Read	
Part II Expansion Planning	
Investment Decisions Under Uncertainty Using Stochastic Dynamic Programming: A Case Study of Wind Power	331
Klaus Vogstad and Trine Krogh Kristoffersen	
The Integration of Social Concerns into Electricity Power Planning: A Combined Delphi and AHP Approach	343
P. Ferreira, M. Araújo, and M.E.J. O’Kelly	
Transmission Network Expansion Planning Under Deliberate Outages	365
Natalia Alguacil, José M. Arroyo, and Miguel Carrión	
Long-term and Expansion Planning for Electrical Networks Considering Uncertainties	391
T. Paulun and H.-J. Haubrich	
Differential Evolution Solution to Transmission Expansion Planning Problem	409
Pavlos S. Georgilakis	

**Agent-based Global Energy Management Systems
for the Process Industry**429
Y. Gao, Z. Shang, F. Cecelja, A. Yang, and A.C. Kokossis

**Optimal Planning of Distributed Generation via Nonlinear
Optimization and Genetic Algorithms**451
Ioana Pisićă, Petru Postolache, and Marcus M. Edvall

Index483



<http://www.springer.com/978-3-642-12685-7>

Handbook of Power Systems II

Rebennack, S.; Pardalos, P.; Pereira, M.V.F.; Iliadis, N.A.

(Eds.)

2010, XX, 492 p. 225 illus., Hardcover

ISBN: 978-3-642-12685-7