Wrocław University of Science and Technology
Doctoral School

ACADEMIC TEACHER PROFESSIONAL EXPERIENCE

DOCTORAL SCHOOL OF WROCŁAW UNIVERSITY OF SCIENCE AND TECHNOLOGY

1. Basic information

Name, surname:	Rafał Weron
Grade / Title:	Prof. dr hab.
Scientific discipline	**nauki o zarządzaniu i jakości / management and quality studies**
Faculty:	W8 Wydział Zarządzania / Faculty of Management
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2. Publication record

Up to 10 most important papers published over the period of previous 10 years.

No.	Description (authors, publication title, journal / conference, DOI)	Publication year
1.	K. Olivares, C. Challu, G. Marcjasz, R. Weron, A. Dubrawski (2023) Neural basis expansion analysis with exogenous variables: Forecasting electricity prices with NBEATSx, International Journal of Forecasting 39(2), 884-900 (doi: 10.1016/j.ijforecast.2022.03.001)	2023
2.	T. Serafin, G. Marcjasz, R. Weron (2022) Trading on short-term path forecasts of intraday electricity prices, Energy Economics 112, 106125 (doi: 10.1016/j.eneco.2022.106125)	2022
3.	J. Lago, G. Marcjasz, B. De Schutter, R. Weron (2021) Forecasting day-ahead electricity prices: A review of state-of-the-art algorithms, best practices and an open-access benchmark, Applied Energy 293, 116983 (doi: 10.1016/j.apenergy.2021.116983	2021
4.	B. Uniejewski, R. Weron (2021) Regularized quantile regression averaging for probabilistic electricity price forecasting, Energy Economics 95, 105121 (doi: 10.1016/j.eneco.2021.105121)	2021
5.	T. Hong, P. Pinson, Y. Wang, R. Weron, D. Yang, H. Zareipour (2020) Energy forecasting: A review and outlook, IEEE Open Access Journal of Power and Energy 7, 376-388 (Invited Paper; doi: 10.1109/OAJPE.2020.3029979)	2020
6.	K. Hubicka, G. Marcjasz, R. Weron (2019) A note on averaging day-ahead electricity price forecasts across calibration windows, IEEE Transactions on Sustainable Energy 10(1), 321-323 (doi: 10.1109/TSTE.2018.2869557)	2019
7.	B. Uniejewski, G. Marcjasz, R. Weron (2019) Understanding intraday electricity markets: Variable selection and very short-term price forecasting using LASSO, International Journal of Forecasting 35(4), 1533-1547 (doi: 10.1016/j.ijforecast.2019.02.001)	2019
8.	J. Nowotarski, R. Weron (2018) Recent advances in electricity price forecasting: A review of probabilistic forecasting, Renewable and Sustainable Energy Reviews 81(1), 1548-1568 (doi: 10.1016/j.rser.2017.05.234)	2018

9.	B. Liu, J. Nowotarski, T. Hong, R. Weron (2017) Probabilistic load forecasting via Quantile Regression Averaging on sister forecasts, IEEE Transactions on Smart Grid 8(2), 730-737 (doi: 10.1109/TSG.2015.2437877)	2017
10.	R. Weron (2014) Electricity price forecasting: A review of the state-of-the-art with a look into the future, International Journal of Forecasting 30(4), 1030-1081 (Invited Paper; doi: 10.1016/j.ijforecast.2014.08.008)	2014

3. Projects and grants

List of the most important 5 projects/grants with basic description including: title, source(s) of funding, name of the call, role in the project (e.g., principal investigator).

1.	Role in the project (e.g., principal investigator, work package leader, etc.)	PI
	Project title	PRobabilistic mid- and long-term prIce fORecasting In electriciTY markets (PRIORITY)
	Sources of funding	NCN+DFG
	Name of the call	OPUS-LAP
	Implementation period	2023-2026
2.	Role in the project (e.g., principal investigator, work package leader, etc.)	PI
	Project title	Crossing Frontiers in electricity prIce forecasTing (CrossFIT)
	Sources of funding	NCN
	Name of the call	MAESTRO
	Implementation period	2019-2024
3.	Role in the project (e.g., principal investigator, work package leader, etc.)	PI
	Project title	Investigating Market Microstructure and shOrt-term pRice forecasTing in intrA-day eLectricity markets (IMMORTAL)
	Sources of funding	NCN-DFG
	Name of the call	BEETHOVEN
	Implementation period	2018-2023
4.	Role in the project (e.g., principal investigator, work package leader, etc.)	PI
	Project title	Probabilistic forecasting of electricity prices and demand for risk management purposes
	Sources of funding	NCN
	Name of the call	OPUS
	Implementation period	2016-2019
5.	Role in the project (e.g., principal investigator, work package leader, etc.)	PI
	Project title	Economic consequences of consumer opinion formation and decision making: Agent-based modeling of innovation diffusion
	Sources of funding	NCN
	Name of the call	OPUS

	Implementation period	2014-2017

4. International experience

Brief description of international cooperation and experience (e.g., research stays, cooperation with foreign entities, coordination or participation in international projects or programmes, keynote speeches and presentations delivered at renowned international conferences, visiting professor stays, invited lectures).

No.	Description	Year(s)
1.	Invited or plenary speaker at over 40 conferences and symposiums (in the last 10 years), including - 4th International Conference on Computational Finance (ICCF), Wuppertal (Germany), 6-10.06.2022 - Applied Machine Learning Days (AMLD), Lausanne (Switzerland), 28-30.03.2022 - MathSEE Symposium, Karlsruhe (Germany), 7-9.10.2020 - 7th International Ruhr Energy Conference (INREC2018), Essen (Germany), 24-25.09.2018 - International Symposium on Energy Analytics (ISEA2017), Cairns (Australia), 22-23.06.2017 - Asia-Pacific Econophysics Conference (APEC2016), Tokyo (Japan), 24-26.08.2016 - Conference on Energy Finance (EF2014), Erice (Italy), 24-27.09.2014	2014-2023

5. Experience in teaching doctoral students

Brief description of experience in teaching doctoral students (e.g., courses in doctoral schools and PhD studies, summer/winter schools for doctoral students, tutorials, trainings, etc.).

No.	Description	Year(s)
1.	Numerous lectures, short courses, workshops and seminars for doctoral students (HU Berlin, NTNU Trondheim, PWr)	Last 20 years

6. List of supervised doctoral students

List of all supervised doctoral students that defended the PhD including: name of the student, dissertation title, year of awarding PhD.

No.	Name, surname	Dissertation title	Year of awarding PhD
1.	Bartosz Uniejewski	Forecasting wholesale electricity prices to support decision-making in power companies: Use of regularization and forecast combinations	2023 (expected June 2023)
2.	Tomasz Antczak	Opracowanie agentowego modelu kolejkowego oraz ocena wpływu instalacji kas samoobsługowych na wydajność procesów kasowych w supermarketach (Development of an agent-based queuing model and evaluation of the impact of installing self-service checkouts on the	2022

		efficiency of checkout processes in supermarkets)	
3.	Jakub Nowotarski	Forecast averaging as a method to mitigate risks related to decision making in an energy company	2017
4.	Artur Sierociuk	System zarządzania ryzykiem w uczelni publicznej (Risk management system at a public higher education institution)	2014
5.	Adam Misiorek	Krótkoterminowe prognozowanie i zarządzanie ryzykiem w przedsiębiorstwie elektroenergetycznym z wykorzystaniem modeli niegaussowskich (Short-term forecasting and risk management in an energy company with non-Gaussian models)	2012
6.	Joanna Janczura	Stochastic modeling of prices in the energy market	2011

7. Prizes and awards

The most important national and international prizes and awards related to research, development and teaching activities.

No.	Description	Year
1.	International Journal of Forecasting Outstanding Paper in Energy Forecasting Award (USA/International)	2022
2.	IEEE Open Access Journal of Power and Energy Best Paper Award (USA/ International)	2021
3.	One of the "30 Creative Minds of Wrocław", for innovative research on electricity price forecasting (Poland)	2019
4.	"Hugo Steinhaus" Main Prize of the Polish Mathematical Society for lifetime achievement, for contributions to modeling and forecasting electricity loads and prices (Poland)	2018
5.	International Institute of Forecasters "Tao Hong" Award for the best paper on energy forecasting published in the International Journal of Forecasting (USA/International)	2017
6.	Emerald Citation of Excellence Award for the article Weron (2014) "Electricity price forecasting: A review of the state-of-the-art with a look into the future" (UK)	2017
7.	Prize of the Minister of Science & Higher Education for exceptional scientific achievements (Poland)	2016
8.	Medal of the Commission of National Education (Poland)	2016

8. Other significant achievements

Information on other significant achievements related to research, development and teaching activities.

Member of the Academia Europaea - Academy of Europe, the Statistics and Econometrics Committee of the Polish Academy of Sciences (KSiE PAN) and the International Institute of Forecasters (IIF), General Chair of the Energy Finance Christmas (EFC) Workshops series.