

Contents:

Introduction 7

1. Analysis of Relevant Articles 7

 1.1 Consumption Models..... 7

 1.2 Descriptive Analysis of Prices 8

 1.3 Auto-Regressive Price Models..... 10

 1.4 ANN Price Models..... 11

 1.5 Chaos and Wavelet Models of Prices 12

 1.6 Price Processes..... 13

2. Specificities Of the Market With Electricity..... 14

 2.1 Power Industry..... 14

 2.2 Market Forces Defined By the Players..... 15

 2.3 Trade with Electricity..... 18

 2.4 The Form Of the Electricity Spot Price Curve..... 19

 2.5 What Influences the Price Of Electricity According To the Authors
 Of Studied Articles..... 21

Conclusion..... 23

References 24