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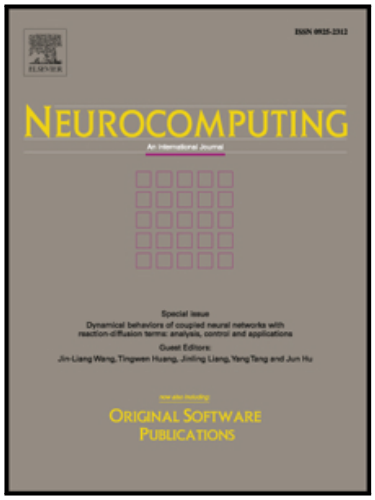

Forecasting energy fluctuation model by wavelet decomposition and stochastic recurrent wavelet neural network

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Highlights

- A new stochastic recurrent wavelet neural network model for energy price fluctuations prediction is established.
- The hybrid forecasting model by combining DWT method with the stochastic recurrent wavelet neural network is proposed.
- The forecasting efficiency of energy price fluctuations by the hybrid model is verified.
- A new MCCS analysis method is utilized to confirm the prediction performance.