

Caston Sigauke

Papers Presented at International Conferences

1. Sigauke C., Nemukula M.M. and Chikobvu D. Impact of temperature extremes on electricity demand: A case study. 21st Conference of the International Federation of Operational Research Societies, Quebec, Canada, 17-21 July 2017.
2. Nemukula M.M. and Sigauke C. Modelling average maximum daily temperature using r largest order statistics: An application to South African data. 61st ISI World Statistics Congress, Marrakech, Morocco, 16-21 July 2017.
3. Nemukula M.M. and Sigauke C. Modelling average minimum daily temperature using extreme value theory with a time-varying threshold. 10th International Conference on Extreme Value Analysis, Delft University of Technology, The Netherlands 26-30 June 2017.
4. Sigauke C. Modelling the effect of heatwaves on electricity demand: A case study. The 3rd International Conference on Energy and Environment Research, Barcelona, Spain, 7-11 September 2016.
5. Sigauke C. Modelling of extreme non-winter peak electricity demand: An application to South African data. The 36th International Symposium on Forecasting, Santander, Spain, 19-22 June 2016.
6. Sigauke C. and Dowdeswell M., Modelling peak electricity demand using extreme value theory with time varying parameters: An application to South African data. The 35th International Symposium on Forecasting, Riverside, California, USA, 21-24 June 2015.
7. Dowdeswell M. and Sigauke C., Non-stationary point processes and their extremes: an exploration of electricity demand in South Africa. The 9th International Conference on Extreme Value Analysis at the University of Michigan, Ann Arbor, June 15-19, 2015, USA.
8. Mokhele M. and Sigauke C. Modelling summer daily peak load demands in South Africa using discrete time Markov chain analysis. The 9th International Conference on Extreme Value Analysis at the University of Michigan, Ann Arbor, June 15-19, 2015.
9. Sigauke C. and Chikobvu D, A Markov chain analysis of daily changes to peak electricity demand in South Africa. The 34th International Symposium on Forecasting, Economic Forecasting Past, Present and Future, Rotterdam, The Netherlands, June 29-July 2, 2014.
10. Sigauke C. and Chikobvu D, A probabilistic characterization of day to day changes in peak electricity demand. The 34th International Symposium on Forecasting, Economic Forecasting Past, Present and Future, Rotterdam, The Netherlands, June 29-July 2, 2014.
11. Chikobvu D., Sigauke C. and Verster A., Winter peak electricity load forecasting in South Africa using extreme value theory with a Bayesian flavour. Poster presented at the International Society for Bayesian Analysis, June 2012 Conference, Kyoto, Japan.
12. Sigauke C. and Chikobvu D., Modelling daily peak electricity load forecasting in South Africa using a multivariate non-parametric regression approach. 19th Triennial Conference of the In-

ternational Federation of Operations Research Societies, Melbourne, Australia, July 10-15, 2011. Chaired the invited session FC-1: OR, Energy, and Africa in stream OR Applications in Energy.

13. Chikobvu D. and Sigauke C., Modelling daily peak electricity demand in South Africa using SARIMA and RegSARIMA models. Second Isibalo Young African Statisticians' Conference, 1-3 December 2010, Pretoria, South Africa.
14. Sigauke C., 'An econometric study of currency crises in developing economies: the Zimbabwean case'. 18th Triennial Conference of the International Federation of Operations Research Societies, Sandton Convention Centre, South Africa, July 13-18, 2008. Chaired the session MC-13 Finance Applications.

Peer Reviewed Articles

1. I have peer reviewed more than 25 journal articles from the following journals: Renewable & Sustainable Energy Reviews, South African Statistical Journal, International Journal of Electrical Power and Energy Systems, Journal of Energy in Southern Africa, Physica A: Statistical Mechanics and its Applications, Journal of Applied Statistics, Journal for Studies in Economics and Econometrics, Economics, Management, and Financial Markets, Journal of Probability and Statistics, Journal of Disaster Risk Studies, South African Geographical Journal, Urban Water Journal, South African Journal of Science, Journal of Natural Resources Policy Research, ORiON Journal and Tourism Management, International Journal of System Assurance Engineering and Management.
2. Elsevier Reviewer recognition
<https://www.reviewerrecognition.elsevier.com/#/profile/59963ec4-3a56-4427-8e12-c11d06d4e912>