

# Curriculum vitae: Caston Sigauke

University of Venda  
Department of Mathematical  
and Computational Sciences  
Mathematics Building  
Thohoyandou, Limpopo  
0950, South Africa

Phone: (+27) 15 962 8135  
Email: [caston.sigauke@univen.ac.za](mailto:caston.sigauke@univen.ac.za)  
Homepage: <https://www.castonsigauke.com/>  
ORCID: <http://orcid.org/0000-0002-7406-5291>  
Github: <https://github.com/csigauke>

## Educational Qualifications

PhD University of the Free State, South Africa 2014  
MSc National University of Science and Technology, Zimbabwe 2000

## Professional Qualifications

Jan 1990 - Dec 1992 Institute of Chartered Secretaries and Administrators in Zimbabwe (ICSAZ) Intermediate Certificate, Zimbabwe.

## Professional Experience

May 2023 - Present Associate Professor, Department of Mathematical and Computational Sciences

Oct 2015 - April 2023 Senior lecturer, Department of Mathematical and Computational Sciences University of Venda.

Jun 2018 - Feb 2020 Board Member of the Institute of Certificated and Chartered Statisticians of South Africa (ICSSA).

Oct 2015 - Dec 2018 Honorary Research Associate, School of Statistics and Actuarial Science University of the Witwatersrand, South Africa.

Sep 2013 - Sep 2015 Lecturer, School of Statistics and Actuarial Science, University of the Witwatersrand, South Africa.

May 2009 - Aug 2013 Lecturer, Department of Statistics and Operations Research, University of Limpopo, South Africa.

Apr 2002 - Apr 2009 Lecturer, Department of Applied Mathematics, National University of Science and Technology, Zimbabwe.

Jan 2000 - Dec 2008 Part-time lecturer, Zimbabwe Open University, Zimbabwe.

## University Administrative Duties

- Departmental Higher Degrees Committee chairperson (Department of Mathematical and Computational Sciences) (February 2024 - Date).
- Faculty Higher Degrees Committee – Non-Examining Chairs (FHDC – NEC) Subcommittee member (June 2022-April 2024).
- Faculty Research and Innovation Integrated Committee (FRIIC) member (Faculty of Science, Engineering and Agriculture) (April 2024-Date).

## Academic Citizenship and Community Engagement

- 2024-Date Chairperson of the Forecasting Interest Group (FIG), South Africa  
Chapter of the International Institute of Forecasters  
<https://forecasters.org/programs/communities/forecasting-interest-group-south-africa/>
- 2024- Date Chairperson of the Forecasting Interest Group (FIG) in the South African Statistical Association.  
<https://www.sastat.org/groups/forecasting>
- 2023 Panel member for the Mathematics, ICT, Physics and Astronomy-CPRR, CSUR & Y-Rated 2023 NRF funding proposals.

## Honours and Awards

- 2024 University of Venda Vice Chancellor's award for the 2022 research outputs.
- 2023 University of Venda Vice Chancellor's award for the 2021 research outputs.
- 2022 University of Venda Vice Chancellor's award for the 2020 research outputs.
- 2019 Awarded the World Bank Trust Fund for Statistical Capacity Building (WB TFSCB) to participate in the 62nd ISI World Statistics Congress in Kuala Lumpur, Malaysia.
- 2019 Awarded a University of Venda research grant in the niche area: Sustainable Rural and Regional Development. Value of Award R147,754.00.
- 2018 Knowledge Share award: SASA/NRF Academic Statistics in Crisis. Value of Award R20,000.00.
- 2016 Knowledge Share award: SASA/NRF Academic Statistics in Crisis. Value of Award R15,000.00.
- 2016 Awarded the DST-NRF Centre of Excellence in Mathematical and Statistical Sciences (CoE-MaSS) for funding a Workshop on Quantile Regression. Value of award R30,000.00.

- 2015-2017    Awarded the National Research Foundation (NRF) grant for Competitive Support for Unrated Researchers (CSUR). Project title "Probabilistic Load Forecasting". Value of award R728,500.00.
- 2015        Awarded the Faculty of Science Research start-up grant (Faculty of Science, University of Witwatersrand). Value of award R30,000.00.
- 2014        Awarded the Faculty of Science Research start-up grant (Faculty of Science, University of Witwatersrand). Value of award R30,000.00.
- 2014        Awarded the Dean's Research grant (Faculty of Science, University of Witwatersrand). Value of award R25,000.00.
- 2014        Vice Chancellor's research support (University of Witwatersrand). Value of award R15,000.00.
- 2012        Excellence award for being the best researcher in the School of Mathematical and Computer Sciences at the University of Limpopo, South Africa in 2012. Value of award R10, 000.00.
- 2011        Awarded the Knowledge Interchange Collaboration (KIC) travel grant by National Research Foundation (NRF) of South Africa to attend IFORS conference in Melbourne, Australia. Value of award R15,000.00.

## Current Membership of Professional Associations

- Professional Natural Scientist in Statistical Science: South African Council for Natural Scientific Professions (SACNASP). Registration Number: 157375. <https://www.sacnasp.org.za/>
- International Institute of Forecasters (IIF). Member ID: 7178. <https://forecasters.org/blog/2023/10/09/member-profile-caston-sigauke/>
- International Statistical Institute (ISI). Member ID: 16577. <https://www.isi-web.org/>
- South African Statistical Association (SASA). Membership ID: 1504211. <https://www.sastat.org/>
- I have peer-reviewed more than 50 journal articles from the following journals: Communications in Statistics - Theory and Methods; Applied Energy; IEEE Access; IEEE PES Transactions on Power Systems; IEEE Access; Entropy (MDPI); Forecasting (MDPI); Sensors (MDPI); Renewable & Sustainable Energy Reviews; SN Applied Sciences Springer Nature; Plos ONE; International Journal of Modelling and Simulation; Statistics, Optimization & Information Computing; 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; Sustainable Cities and Society; Journal of Probability and Statistics; Journal of Disaster Risk Studies.

<https://www.webofscience.com/wos/author/record/1901098>

- **Editorial Board**

2024 - Date: Associate Editor of Journal of Graphic Era University. <https://www.journal.riverpublishers.com/index.php/JGEU/eb>

2024 - Date: Associate Editor for Production Journal <https://prod.org.br/board>

## Research

My research is on spatio-temporal predictive modelling with applications in renewable energy (solar and wind) systems and environmental systems.

### *Field of Specialisation*

Statistics

### *Fields of academic interests*

My research interests are in: Spatial extremes modelling, Statistical learning and modelling, Time series analysis, Exploratory data analysis.

## Postgraduate Supervision

I have supervised students' dissertations at undergraduate and post-graduate levels in statistics. I have supervised more than 25 honours projects, 26 Masters's students, of which 18 I am the main supervisor and 8 as a co-supervisor, and 8 PhD students (4 as main supervisor and 4 as a co-supervisor) to completion. I currently supervise 5 PhD students, 3 as the main supervisor and 2 as a co-supervisor.

### *MSc - Completed*

#### **MSc by research dissertation (Main Supervisor)**

1. Predicting price volatility of cryptocurrency Ethereum. Vhukhudo R Rambevha (University of Venda) 2023.
2. Hierarchical forecasting of monthly electricity demand. Ignitious Chauke (University of Venda) 2022.  
<https://univendspace.univen.ac.za/items/a7771d13-6591-49db-ac0d-a5a2abb1edc0/full>
3. Forecasting wavelet de-noised global horizontal irradiance using attention-based long short-term memory network Ndamulelo I Nelwamondo (University of Venda) 2022.  
<https://univendspace.univen.ac.za/items/ae9e917c-fcca-43f0-b9bf-f861ed79ff3e/full>
4. Renewable energy forecasting in South Africa. Mamphaga Ratsilengo (University of Venda) 2021.  
<https://univendspace.univen.ac.za/items/bd40862e-d4c2-4093-8f62-d9ec7e5016a6/full>
5. Forecasting hourly solar irradiance in South Africa using machine learning models. Tendani Mutavhatsindi (University of Venda, South Africa), 2020.  
<https://univendspace.univen.ac.za/items/db24bdcd-f97b-4801-9aa4-821cf7a8a65b/full>
6. Short-term wind power forecasting in South Africa using neural networks. Lucky Oghenechodja Daniel (University of Venda, South Africa), 2020.  
<https://univendspace.univen.ac.za/items/9665c097-ce09-49e7-82a3-ad4cae8c8b84/full>
7. Forecasting hourly electricity demand in South Africa using machine learning models. Maduvhahafani Thanyani (University of Venda, South Africa), 2020.

- <https://univendspace.univen.ac.za/items/8a7fd0c2-85cd-4a87-bdaf-295b1e7f3800/full>
8. Hierarchical forecasting of electricity demand in South Africa. Rofhiwa Netshiomvani (University of Venda, South Africa), 2020.  
<https://univendspace.univen.ac.za/items/6e452a85-e19d-44c2-b4b6-66a9f3086a21/full>
  9. Probabilistic solar power forecasting: An application to South African data. Phathutshedzo Mpfumali (University of Venda, South Africa), 2019. She was on the NRF project on Probabilistic Load Forecasting (2015-2017).  
<https://univendspace.univen.ac.za/items/ab317d0c-e8c9-47d4-9d90-10fc6891891f/full>
  10. Modelling the extremal dependence structure of equity returns: A survey of four African equity markets. Richard Taiwo Abayomi Samuel (University of Venda, South Africa), 2019.  
<https://univendspace.univen.ac.za/items/cfc68cbe-2c55-4b7e-b232-7178039a811a/full>
  11. Forecasting foreign direct investment in South Africa using nonparametric quantile regression models, by Nyawedzeni Netshivhazwaulu (University of Venda, South Africa), 2019.  
<https://univendspace.univen.ac.za/items/8bcdbd99b-eb43-4455-81cf-95f81ba29d2d/full>
  12. Short-term load forecasting using quantile regression with an application to the unit commitment problem, by Moshoko Emily Lebotsa (University of Venda, South Africa), 2018. Was on NRF project on Probabilistic Load Forecasting (2015-2017).  
<https://univendspace.univen.ac.za/items/e1340e72-485d-49c3-8476-4bee4e72f0c3/full>
  13. Medium-term load forecasting using generalised additive models with tensor product interactions. Thakhani Ravele (University of Venda, South Africa), 2018.  
<https://univendspace.univen.ac.za/items/de22694e-458c-4519-b79d-f28424bdb3a0/full>
  14. Stochastic modelling of daily peak electricity demand using extreme value theory Jerry Boano Danquah (University of Venda, South Africa), 2018. Was on NRF project on Probabilistic Load Forecasting (2015-2017).  
<https://univendspace.univen.ac.za/items/dc949695-148e-42f9-b5d0-357a604ff647/full>
  15. Short-term hourly load forecasting in South Africa using neural networks by Elvis Tshiani Ilunga (University of the Witwatersrand, Johannesburg, South Africa), 2018. <http://wiredspace.wits.ac.za/xmlui/handle/10539/25629>
  16. Modelling annual flood heights of the Limpopo river at Beitbridge border post using extreme value theory, by Robert Kajambeu (University of Venda, South Africa), 2017.  
<https://univendspace.univen.ac.za/items/0c32e9b4-c527-4b94-98f5-bea1980233c1/full>
  17. Modelling temperature in South Africa using extreme value theory by Murendeni Maurel Nemukula (University of the Witwatersrand, Johannesburg, South Africa), 2017. Nemukula was on the NRF project on Probabilistic Load Forecasting (2015-2017). <http://wiredspace.wits.ac.za/handle/10539/24840>
  18. Modelling short-term probabilistic electricity demand in South Africa by Molete Mokhele (University of the Witwatersrand, Johannesburg, South Africa). Molete was on the NRF project on Probabilistic Load Forecasting, 2016. <http://wiredspace.wits.ac.za/handle/10539/21021>

**MSc by research dissertation (Co-Supervisor)**

1. Forecasting minute averaged solar irradiance using machine learning for solar concentrator applications. Ronewa Collen Nematili (University of Venda) <https://univendspace.univen.ac.za/handle/11602/2494?show=full>
2. Multilevel modelling of determinants of contraceptive method choice among women in South Africa. Nematwerani Phumudzo (University of Venda) 2021. <https://univendspace.univen.ac.za/items/4a5a2095-b990-41ce-a813-eb561b91b8e5/full>
3. A Bayesian multilevel model for women unemployment in South Africa. Vutshilo Ramarumo (University of Venda) 2021. <https://univendspace.univen.ac.za/items/26aa213d-4f1b-49e3-8b09-46e7ddce691c/full>
4. Variable selection in discrete survival models. Coster Mabvuu (University of Venda, South Africa), 2020. <https://univendspace.univen.ac.za/items/6ca3baf7-285a-490a-976f-eea4fe599694/full>
5. Variability and long-term trends of climate extremes over the Limpopo, South Africa by Thendo Sikhwari (University of Venda, South Africa), 2019. <http://univendspace.univen.ac.za/handle/11602/1485?show=full>
6. A comparison of some methods of modelling the baseline hazard function in discrete survival models by Mahlageng Retang Mashabela (University of Venda, South Africa), 2019. <https://univendspace.univen.ac.za/items/33b3d725-e782-4cb0-a02d-f91cf040ad12/full>
7. Discrete survival models with flexible link functions for age at first marriage among women in Swaziland. Thambeleni Portia Nevhungoni, 2019. <https://univendspace.univen.ac.za/items/74b56340-c2d7-4b17-9340-854b5a9e9700/full>
8. Modelling Volatility and Financial Market Risks of Shares on the Johannesburg Stock Exchange by Monnye Rhoda Makhwiting (University of Limpopo, South Africa), 2014. <http://ulspace.ul.ac.za/handle/10386/1389>

**PhD - Completed****PhD (Main Supervisor)**

1. Thakhani Ravele - Probabilistic renewable energy modelling in South Africa. University of Venda, South Africa, 2024. <https://univendspace.univen.ac.za/items/07930251-efab-4d0f-84eb-9d1b8f639c0e/full>
2. Norman Maswanganyi - Long term peak electricity demand forecasting in South Africa using quantile regression (2024). University of Venda. <https://univendspace.univen.ac.za/items/6814456d-8da6-4ad6-aa3e-49d7e1a262cb/full>
3. Edina Chandiwana - Solar power forecasting using Gaussian process regression. University of Venda, South Africa, 2023. <https://univendspace.univen.ac.za/items/30d97325-b89a-45d9-a6eb-699cb67441fe/full>
4. Rosinah M Mukhodobwane - Modelling volatility, equity risk and extremal dependence of the

BRICS stock markets. (University of Venda, South Africa), 2021.

<https://univendspace.univen.ac.za/items/a62652ed-93b2-42ce-a038-fb4b625d66f1/full>

### PhD (Co-Supervisor)

1. Richard A. Samuel - Stochastic modelling of volatility, leverage effects, long-memory and extremal dependence of financial markets. University of the Witwatersrand, Johannesburg, 2024.
2. Ndava Constantine Mupondo - Modelling Zimbabwean stock market liquidity and volatility. National University of Science and Technology, Zimbabwe, 2022. <http://www.nust.ac.zw>
3. Fhumulani I Mativha - Drought in Luvuvhu river catchment: Assessment, characterisation and forecasting. (University of Venda, South Africa), 2020. <http://univendspace.univen.ac.za/handle/11602/1522?show=full>
4. Daniel Nheta - Entrepreneurship gaps framework: An investigation into expectations vs. realities of entrepreneurship. (University of Venda, South Africa), 2020. <http://univendspace.univen.ac.za/handle/11602/1533?show=full>

### PhD - Current students (Main supervisor)

1. Tshinanne Tshiololi - Uncovering Hidden Patterns in High-Frequency Financial Data: An Investigation into Deep Learning Architectures for Time Series Prediction (2024-). University of Venda.
2. Thinawanga Tshisikhawe - Spatio-temporal Modelling of Wind Energy Data Using Bayesian Inference (2024-). University of Venda.
3. Godfrey Mtunzi - Modelling of Empirical Stylised Facts and Robust Parameter Estimation for Portfolio Optimisation in Unstable Financial Markets: The Case of Zimbabwe Stock Exchange. (2024-). National University of Science and Technology, Zimbabwe.

### PhD - Current students (Co-supervisor)

1. Susan Maposa - A comparison of the predictive accuracy of the Pareto and power logit families of link functions in discrete survival models. (2018-). University of Venda.
2. Kholofelo M Metwane - Renewable energy production enhancement through extreme value theory modelling of complex natural disasters. (2024-). University of Limpopo.

## Examination of Masters' dissertations and PhD theses

I have examined more than 16 Masters's dissertations and 9 PhD theses.

### PhD theses examined

- 2024: Development and Assessment of Generalized and New Families of Lifetime Distributions with Applications. Faculty of Sciences, Department of Mathematics & Statistical Sciences, Botswana International University of Science and Technology, Botswana.

- 2022: Stochastic Modelling of the Spread of Infectious Diseases. School of Statistics and Actuarial Science, University of the Witwatersrand, Johannesburg, South Africa.
- 2021: Statistical and deep learning methods in causal inference. School of Statistics and Actuarial Science, University of the Witwatersrand, Johannesburg, South Africa.
- 2020: Exact methods for single and multi-objective integer programming problems. Mathematical Sciences, College of Science, Engineering and Health, RMIT University, Melbourne, Australia.
- 2019: On the use of the bootstrap methods in uncovering the sampling distribution of threshold value estimates. School of Statistics and Actuarial Science, University of the Witwatersrand, Johannesburg, South Africa.
- 2019: Efficiency of the Structural Equation Model and Related Models in Validating the Theory of Planned Behaviour. Department of Statistics & Operations Research, North-West University, South Africa.
- 2017: Title of thesis: Inspection and replacement models for reliability and maintenance: Filling in gaps. School of Statistics and Actuarial Science, University of the Witwatersrand, Johannesburg, South Africa.
- 2016: Title of thesis: The relationship between electricity supply and economic growth in South Africa. Department of Economics, Nelson Mandela University, South Africa.
- 2014: Contributions to Accelerated Reliability Testing. School of Statistics and Actuarial Science, University of Witwatersrand, Johannesburg, South Africa.

## Consulting

- 2012–2013 Danish Energy Management A/S: Part-time Energy efficiency monitoring expert and statistical consultant working on the project for monitoring energy efficiency and carbon dioxide emissions for the Department of Energy, South Africa, 1 January 2012 to 31 December 2013. Duties: Identify review priorities; establish data gaps; establish data collection system; methodology establishment and data gathering; refinement of methodology, collection, data handling and reporting.
- 2009–2010 Energy statistical consultant, Energy Demand Forecasting Project for Eskom, South Africa (1-07-2009 to 31-03-2010). Duties: Our task was to develop short-term forecasting models for hourly, daily and monthly electricity demand. The project was done in collaboration with the Nelson Mandela Metropolitan University.



## Seminars, Workshops and Invited Talks Given

- 2023 Black Heroes of Statistical Research, 1-3 November 2023.  
<https://blackheroesstatistics.wordpress.com/speakers/>  
[https://www.youtube.com/channel/UCndecF\\_05ic0L4fd-4Y0Z-w](https://www.youtube.com/channel/UCndecF_05ic0L4fd-4Y0Z-w)
- 2023 Modelling spatio-temporal drought risk in a changing world,  
 Spatial Statistics Interest Group webinar, South African Statistical Association, 24 October 2023  
<https://app.glueup.com/event/modelling-spatio-temporal-drought-risk-in-a-changing-world-90257/>
- 2023 Faculty of Science and Agriculture research conference, University of Limpopo,  
 20-22 September 2023, Advancing Science through research: Global trends on data sharing and application.  
<https://www.linkedin.com/feed/update/urn:li:activity:7120808523248103424/>
- 2020 Forecasting lecture to Eskom's Combined Forecasting Forum (CFF) on 8 December 2020.
- 2016 Research Seminar at Eskom on transmission and distribution network demand forecasting.
- 2016 Research visit to Eskom National Control Centre in Johannesburg, South Africa.
- 2016 ICCSSA/ORSSA/SASA breakfast seminar at Council for Scientific and Industrial Research (CSIR), Pretoria.  
 "Short term hourly load forecasting during the peak period using quantile regression with an application to the unit commitment problem".
- 2014 Public seminar "Winter peak electricity demand modelling in South Africa". Wits University.
- 2013 Data validation workshop for the National Development Plan of South Africa, Vision 2030 in Pretoria.
- 2010 Eskom workshop on Energy, Economics Statistics and Data mining: Heritage Conference Centre, South Africa.
- 2009 Workshop on Forecasting and Modelling in Energy and Finance: Department of Statistics and Centre  
 for Energy Research, Nelson Mandela Metropolitan University, Port Elizabeth, in partnership with Eskom,  
 South Africa. Title of paper presented: "A GARCH modelling approach to hourly electricity load forecasting".

## Publications

Research Lab

<https://www.researchgate.net/lab/Forecasting-Caston-Sigauke>

### *PhD thesis*

1. Sigauke, C. (2014). Modelling Electricity Demand in South Africa. PhD thesis. University of the Free State, South Africa. <https://scholar.ufs.ac.za/handle/11660/1569>

### *Refereed research papers*

1. Masache A., Maposa D., Mdlongwa P. and **Sigauke C.** (2024). Short-term forecasting of solar irradiance using decision tree-based models and non-parametric quantile regression. PLoS

- ONE 19(12): e0312814. <https://doi.org/10.1371/journal.pone.0312814>.
2. Makatjane, K., Shoko, C. and **Sigauke, C.** (2024). An end-to-end Combined Forecasting Architecture: Forecasting Stock Price Data. *Journal of Statistics Applications & Probability (Accepted)*.
  3. Makubyane, K. and **Sigauke, C.** (2024). Comparative analysis of the predictive capabilities of some machine learning models: A case study using wind speed data. *Journal of Statistics Applications & Probability*, vol. 13, no. 4, 1–15. <http://dx.doi.org/10.18576/jsap/130414>
  4. Maposa, D., Masache, A., Mdlongwa, P. and **Sigauke, C.** (2024). An evaluation of variable selection methods using Southern Africa solar irradiation data: Variable selection methods using Southern Africa solar irradiation data. *Journal of Energy of Southern Africa*, vol. 35, no. 1, 1–23. <https://doi.org/10.17159/2413-3051/2024/v35i1a16336>.
  5. Mugware, F.W., **Sigauke, C.**, Ravele, T. (2024). A Comparative Study of CNN, DAN2, Random Forest and XGBOOST in Diverse South African Weather Conditions. *Forecasting*, vol. 6, no. 3, 672–699. <https://doi.org/10.3390/forecast6030035>
  6. **Sigauke, C.** and Ravele, T. (2024). Estimating Concurrent Probabilities of Compound Extremes: An Analysis of Temperature and Rainfall Events in The Limpopo Lowveld Region of South Africa. *Atmosphere*, vol. 15, no. 5, 557; <https://doi.org/10.3390/atmos15050557>
  7. Masache, A., Maposa, D., Mdlongwa, P. and **Sigauke, C.** (2024). Non-parametric quantile regression-based modelling of additive effects to solar irradiation in Southern Africa. *Scientific Reports*, vol. 14, 9244. <https://doi.org/10.1038/s41598-024-59751-8>
  8. Rambevha, V.R., **Sigauke, C.** and T. Ravele (2024). Predicting the closing price of cryptocurrency Ethereum. *Statistics, Optimization & Information Computing*. Online First. <http://www.iapress.org/index.php/soic/article/view/2076>.
  9. Samuel, R.T.A., Chimedza, C. and **Sigauke, C.** (2024). Simulation Structure for Selecting an Optimal Error Distribution Through the GAS Model. *Statistics, Optimization & Information Computing*, 12(4), 1123–1148. <https://doi.org/10.19139/soic-2310-5070-1998>
  10. Shoko, C. and **Sigauke, C.** (2024). Estimation of extreme quantiles of confirmed COVID-19 cases using South African data. *Statistics, Optimization & Information Computing*. Online First. <http://www.iapress.org/index.php/soic/article/view/2079>
  11. Maposa, S., Bere, A., **Sigauke, C.** and Chimedza, C. (2024). A Comparison of the Discrimination and Calibration Performance of the Pareto and Logitpower families of Link Functions in Discrete Survival Models. *International Journal of Data Analysis Techniques and Strategies*. Forthcoming and Online First Articles. <https://doi.org/10.1504/IJDATS.2025.10067711>
  12. Samuel, R.T.A., Chimedza, C. and **Sigauke, C.** (2023). Simulation framework to determine suitable innovations for volatility persistence estimation: The GARCH Approach. *Journal of Risk and Financial Management*, vol. 16, no. 9, 392, pp. 1–30. <https://doi.org/10.3390/jrfm16090392>
  13. Chandiwana, E., **Sigauke, C.** and Bere, A. (2023). Robust modelling framework for short-term forecasting of global horizontal irradiance, *Journal of Statistics Applications and Probability*,

- vol. 12, no. 3, pp. 1203–1221. <http://dx.doi.org/10.18576/jsap/120327>
14. Nemukula, M.M., **Sigauke, C.**, Chikoore, H. and Bere, A. (2023). Modelling drought risk using bivariate spatial extremes: Application to the Lowveld Limpopo region of South Africa, *Climate*, vol. 11, no. 2, 46, pp. 1–24. <https://doi.org/10.3390/cli11020046>
  15. Nematili, R.C., Jhamba, L., Kirui, J.K. and **Sigauke, C.** (2023). Forecasting hourly-averaged tilt angles of acceptance for solar collector applications using machine learning models, *Energies*, vol. 16, no. 2, 927, pp. 1–19. <https://doi.org/10.3390/en16020927>
  16. Shoko, C., **Sigauke, C.** (2023). Short-term forecasting of COVID-19 using support vector regression: An application using Zimbabwean data, *American Journal of Infection Control*, vol. 51, no. 10, pp. 1095–1107. <https://doi.org/10.1016/j.ajic.2023.03.010>
  17. **Sigauke, C.**, Chandiwana, E. and Bere, A. (2022). Spatio-temporal forecasting of global horizontal irradiance using Bayesian inference, *Applied Sciences*, vol. 13, no. 1, pp. 1–23. <https://doi.org/10.3390/app13010201>
  18. Makoni, T., Chikobvu, D. and **Sigauke, C.** (2022). Combined hierarchical tourist arrival forecasts for Great Zimbabwe National Monuments, *African Journal of Hospitality, Tourism and Leisure*, vol. 11, no. 6, pp. 2092–2102. <https://doi.org/10.46222/ajhtl.19770720.2102>
  19. **Sigauke, C.**, Ravele, T. and Jhamba, L. (2022). Extremal dependence modelling of global horizontal irradiance with temperature and humidity: An application using South African data, *Energies*, vol. 15, no. 16, pp. 1–25. <https://doi.org/10.3390/en15165965>
  20. **Sigauke, C.**, Mukhodobwane, R., Chagwiza, W. and Garira, W. (2022). Asymptotic dependence modelling of the BRICS stock markets, *International Journal of Financial Studies*, vol. 10, no. 3, pp. 1–32. <https://doi.org/10.3390/ijfs10030058>
  21. Shoko, C., **Sigauke, C.** and Njuho, P. (2022). Short-term forecasting of confirmed daily COVID-19 cases in the Southern African Development Community region, *African Health Sciences*, vol. 22, no. 4, pp. 534–550. <https://doi.org/10.4314/ahs.v22i4.60>
  22. Ravele, T., **Sigauke, C.** and Jhamba, L. (2022). Economic dispatch of electrical power in South Africa: An application to the Northern Cape province, *Statistics, Optimisation and Information Computing*, vol. 10, pp. 1235–1249. <https://doi.org/10.19139/soic-2310-5070-1057>
  23. Sikhwari, T., Nethengwe, N., **Sigauke, C.**, and Chikoore, H. (2022). Modelling of Extremely High Rainfall in Limpopo Province of South Africa, *Climate*, vol. 10, no. 3, 33, pp. 1–17. <https://doi.org/10.3390/cli10030033>
  24. Netshivhazwaulu, N., **Sigauke, C.** and Bere, A. (2022). Prediction of foreign direct investment: An application to South African data, *Journal of Statistics Applications & Probability*, vol. 11, no. 1, pp. 115–133. <http://dx.doi.org/10.18576/jsap/110109>
  25. Ravele, T., **Sigauke, C.** and Jhamba, L. (2022). Estimation of extreme quantiles of global horizontal irradiance: A comparative analysis using an extremal mixture model and a generalised additive extreme value model, *Mathematics and Statistics*, vol. 10, no. 1, pp. 116–133. <https://doi.org/10.13189/ms.2022.100109>

26. Mukhodobwane, R.M., **Sigauke, C.**, Chagwiza, W. and Garira, W. (2022). Stochastic modelling of the BRICS equity markets' risks, *Journal of Statistics Applications & Probability*, vol. 11, no. 1, pp. 215-239. <http://dx.doi.org/10.18576/jsap/110117>
27. Nemukula, M.M. and **Sigauke, C.** (2021). A point process characterisation of extreme temperatures: An application to South African data, *Environmental Modelling and Assessment*, vol. 26, no. 2, pp. 163-177. <https://doi.org/10.1007/s10666-020-09718-6>
28. Maswanganyi, N., **Sigauke, C.** and Ranganai, E. (2021). Prediction of extreme conditional quantiles of electricity demand: An application using South African data, *Energies*, vol. 14, no. 20, 6704, pp. 1-21. <https://doi.org/10.3390/en14206704>
29. Chandiwana, E., **Sigauke, C.** and Bere, A. (2021). Twenty-four-hour ahead Probabilistic Global Horizontal Irradiance Forecasting Using Gaussian Process Regression, *Algorithms*, vol. 14, no. 177., pp. 1-23. <https://doi.org/10.3390/a14060177>
30. Maposa, D., Seimela, A.M., **Sigauke, C.** and Cochran, J.J. (2021). Modelling temperature extremes in the Limpopo province: Bivariate time-varying threshold excess approach, *Natural Hazards*, vol. 7, pp. 2227-2246. <https://doi.org/10.1007/s11069-021-04608-w>
31. Bere, A., Sithuba, G.H., Mashabela, R., Mabvuu, C., **Sigauke, C.** and Kyei, K. (2021). Regularisation in discrete survival models: A comparison of Lasso and gradient boosting, *South African Statistical Journal*, vol. 55, no. 1, pp. 29-44. <https://doi.org/10.37920/sasj.2021.55.1.3>
32. Ratshilengo, M., **Sigauke, C.** and Bere, A. (2021). Short-Term Solar Power Forecasting Using Genetic Algorithms: An Application Using South African Data, *Applied Sciences*, 11, 4214, pp. 1-19. <https://doi.org/10.3390/app11094214>
33. Makoni, T., Chikobvu, D. and **Sigauke, C.** (2021). Hierarchical forecasting of the Zimbabwe international tourist arrivals, *Statistics, Optimisation and Information Computing*, vol. 9, no. 1, pp. 137-156. <https://doi.org/10.19139/soic-2310-5070-959>
34. Mupondo, N.C., Jones, B.C. and **Sigauke, C.** (2021). The Volatility Spillovers between Zimbabwe, The United States of America, South Africa, Botswana and China: Copula GARCH Model, *Journal of Risk and Financial Studies*, vol. 2, no. 1, pp. 105-139. [http://arfjournals.com/abstract/71326\\_6\\_ndava\\_constantine.pdf](http://arfjournals.com/abstract/71326_6_ndava_constantine.pdf)
35. **Sigauke, C.** and Nemukula, M.M. (2020). Modelling extreme peak electricity demand during a heatwave period: a case study, *Energy Systems*, vol. 11, no. 1, pp. 139-161. <https://doi.org/10.1007/s12667-018-0311-y>.
36. Mutavhatsindi, T., **Sigauke, C.** and Mbuva, R. (2020). Forecasting Hourly Global Horizontal Solar Irradiance in South Africa using Machine Learning Models, *IEEE Access*, vol. 8, pp. 198872-198885. <https://doi.org/10.1109/ACCESS.2020.3034690>
37. Daniel, L.O., **Sigauke, C.** Chibaya, C. and Mbuva, R. (2020). Short-term wind speed forecasting using statistical and machine learning methods, *Algorithms*, vol. 13, no. 6, pp. 1-30. <https://doi.org/10.3390/a13060132>
38. Ranganai, E. and **Sigauke, C.** (2020). Capturing long-range dependence and harmonic phe-

- nomena in 24-hour solar Irradiance forecasting: A quantile regression robustification via forecasts combination approach, *IEEE Access*, vol., pp. 172204-172218, <https://doi.org/10.1109/ACCESS.2020.3024661>
39. Boano-Danquah, J., **Sigauke, C.** and Kyei, K.A. (2020). Analysis of extreme peak loads using point processes: An application using South African data, *IEEE Access*, vol. 8, pp. 146105-146115. <https://doi.org/10.1109/ACCESS.2020.3015259>
  40. Mathivha, F., **Sigauke, C.**, Chikoore, H. and Odiyo, J. (2020). Short-term and medium-term drought forecasting using generalised additive models, *Sustainability*, vol. 12, no. 10, pp. 1-20. <https://doi.org/10.3390/su12104006>
  41. Kajambeu, R., **Sigauke, C.**, Bere, A., Chikobvu, D., Maposa, D. and Nemukula, M.M. (2020). Probabilistic flood height estimation of the Limpopo River at the Beitbridge using  $r$ -largest order statistics, *Applied Mathematics and Information Sciences*, vol. 14, no. 2, pp. 191-204. <http://dx.doi.org/10.18576/amis/140203>
  42. Nheta, D., Shambare, R., **Sigauke, C.** and Ndivhuwo, T. (2020). Entrepreneurship gaps framework model: An early-stage business diagnostic tool, *The Southern African Journal of Entrepreneurship and Small Business Management*, 12(1), a297 <https://doi.org/10.4102/sajesbm.v12i1.297>
  43. Nheta, D., Shambare, R., **Sigauke, C.** (2020). Micro-perspective lens on entrepreneurs in the early stage of business: Expectations vis-à-vis realities, *African Journal of Science, Technology, Innovation and Development*, <https://doi.org/10.1080/20421338.2020.1835175>
  44. Mukhodobwane, R.M., **Sigauke, C.**, Chagwiza, W. and Garira, W. (2020). Volatility modelling of the BRICS stock markets; *Statistics, Optimisation and Information Computing*, vol. 8, no. 3, pp. 749-772. <https://doi.org/10.19139/soic-2310-5070-977>
  45. Maswanganyi, N., Ranganai, E. and **Sigauke, C.** (2019). Long-term peak electricity demand forecasting in South Africa: A quantile regression averaging approach, *AIMS Energy*, vol. 7, no. 6, pp. 857-882. <http://dx.doi.org/10.3934/energy.2019.6.857>
  46. Mpfumali, P., **Sigauke, C.**, Bere, A. and Mulaudzi, S. (2019). Day-Ahead Hourly Global Horizontal Irradiance Forecasting-Application to South African Data, *Energies*, vol. 12, no. 18, pp. 1-28. <https://doi.org/10.3390/en12183569>
  47. Mokilane, P., Debba, P., Yadavalli, V.S.S. and **Sigauke, C.** (2019). Bayesian Structural Time Series Approach to a Long-Term Electricity Demand Forecasting. *Applied Mathematics and Information Sciences An International Journal*, vol. 13, no. 2, pp. 189-199. <http://dx.doi.org/10.18576/amis/130206>
  48. **Sigauke, C.**, Nemukula, M.M. and Maposa, D. (2018). Probabilistic hourly load forecasting using additive quantile regression models, *Energies*, vol. 11, no. 9, pp. 1-21. <https://doi.org/10.3390/en11092208>
  49. Nemukula, M.M. and **Sigauke, C.** (2018). Modelling average maximum daily temperature using  $r$ -largest order statistics: An application to South African data, *Journal: JAMBA: Journal of Disaster Risk Studies*. 10(1), a467. <https://doi.org/10.4102/jamba.v10i1.467>.

50. Lebotsa, M.E., **Sigauke, C.**, Bere, A., Fildes, R. and Boylan, J.E. (2018). Short-term electricity demand forecasting using partially linear additive quantile regression with an application to the unit commitment problem, *Applied Energy*, vol. 222, pp. 104-118. <https://doi.org/10.1016/j.apenergy.2018.03.155>
51. **Sigauke, C.** and Bere, A. (2017) Modelling non-stationary time series using a peaks over threshold distribution with time-varying covariates and threshold: An application to peak electricity demand, *Energy Journal*, vol. 119, pp. 152-166. ISSN: 0360-5442. <https://doi.org/10.1016/j.energy.2016.12.027>
52. **Sigauke, C.** (2017). Forecasting medium-term electricity demand in a South African power supply system, *Journal of Energy in Southern Africa*, vol. 28, no. 4, pp. 54-67. <https://doi.org/10.17159/2413-3051/2017/v28i4a2428>
53. **Sigauke, C.** and Chikobvu, Delson. (2017). Estimation of extreme inter-day changes to peak electricity demand using Markov chain analysis: A comparative analysis with extreme value theory, *Journal of Energy in Southern Africa*, vol. 28, no. 4, pp. 68-76. <https://doi.org/10.17159/2413-3051/2017/v28i4a2329>
54. **Sigauke, C.** (2016) Volatility modeling of the JSE all-share index and risk estimation using the Bayesian and frequentist approaches, *Economics, Management, and Financial Markets*, vol. 11, no. 4, pp. 33-48, ISSN 1842-3191.
55. **Sigauke, C.** and Chikobvu, D. (2016) Peak electricity demand forecasting using time series regression models: An application to South African data, *Journal of Statistics and Management Systems*, vol. 19, no. 4, pp. 567-587, ISSN: 2169-0014.
56. Mokhele, M. and **Sigauke, C.** (2015) Modelling summer daily peak loads in South Africa using discrete-time Markov chain analysis, *Mathematics and Statistics*, vol. 3, no. 5, pp. 121-128. <https://doi.org/10.13189/ms.2015.030502>.
57. **Sigauke, C.**, Makhwiting, R. and Lesaoana, M. (2014) Modelling conditional heteroskedasticity in JSE stock returns using the Generalised Pareto Distribution, *African Review of Economics and Finance*, vol. 6, no. 1, pp. 41-55. ISSN: 20421478.
58. Maposa, D. Cochran, J.J., Lesaoana, M. and **Sigauke, C.**, (2014) Estimating high quantiles of extreme flood heights in the lower Limpopo River basin, Mozambique, using model-based Bayesian approach, *Natural Hazards and Earth System Sciences*, vol. 2, no. 8, pp. 5401-5425. doi:10.5194/nhessd-2-5401-2014.
59. Makhwiting, R., **Sigauke, C.** and Lesaoana, M. (2014) Modelling tail behaviour of returns using Generalised Extreme Value distribution, *Economics Management and Financial markets*, vol. 9, no. 1, pp. 41-52. ISSN: 1842-3191.
60. **Sigauke, C.**, Darikwa T.B. and Masemola M.I. (2014). Prediction of South Africa's Tourism Hotel Accommodation Monthly Income: Challenges in an Environment Characterised by a World Recession and a World Cup, *Mediterranean Journal of Social Sciences*, vol. 5, no. 20, pp. 460-465. ISSN:2039-2117.
61. **Sigauke, C.**, Verster, A. and Chikobvu D. (2013) Extreme daily increases in peak electricity demand: tail-quantile estimation, *Energy Policy Journal*, vol. 53, pp. 90-96. ISSN 0301-4215.

62. Chikobvu, D. and **Sigauke, C.** (2013) Modelling influence of temperature on daily peak electricity in South Africa, *Journal of Energy in Southern Africa*, vol. 24, no. 4, pp. 63-70. ISSN 1021-447X.
63. Verster, A., Chikobvu, D. and **Sigauke, C.** (2013) Analysis of the same day of the week increases in peak electricity demand in South Africa, *ORiON Journal*, vol. 29, no. 2, pp. 125-136. ISSN: 0529-191-X.
64. **Sigauke, C.**, (2013) Volatility modelling of real GDP growth rates in South Africa, *Economics Management and Financial Markets*, vol. 8, no. 2, pp. 81-94. ISSN: 1842-3191.
65. Kumar, S., Munapo, E., Ncube, O. and **Sigauke, C.**, Nyamugure, P. (2013) A minimum weight labelling method for determination of a shortest route in a non-directed network, *International Journal of System Assurance Engineering and Management*, vol. 4, no. 1, pp. 13-18. ISSN: 0976-4348.
66. Chikobvu, D., **Sigauke, C.** and Verster, A. (2012) Winter peak electricity load forecasting in South Africa using extreme value theory, *South African Statistical Journal*, vol. 46, pp. 377-394. ISSN: 0038-271X.
67. Chikobvu, D. and **Sigauke, C.** (2012) Regression-SARIMA modelling of daily peak electricity demand in South Africa, *Journal of Energy in Southern Africa*, vol. 23, no. 3, pp. 23-30. ISSN 1021-447X.
68. **Sigauke, C.**, Verster, A. and Chikobvu, D. (2012) Tail quantile estimation of heteroskedastic intraday increases in peak electricity demand, *Open Journal of Statistics*, vol. 2, no. 4, pp. 435-442. ISSN: 2161-7198.
69. Chikobvu, D. and **Sigauke, C.** (2012) A frequentist and Bayesian regression analysis to daily peak electricity demand in South Africa, *African Journal of Business Management*, vol. 6, no. 40, pp. 10524-10533. ISSN: 1993-8233.
70. **Sigauke, C.** and Chikobvu, D. (2012) Short-term daily winter peak electricity demand in South Africa, *African Journal of Business Management*, vol. 6, no. 32, pp. 9243-9249. ISSN: 1993-8233.
71. Makhwiting, R., Lesaoana, M. and **Sigauke, C.** (2012) Modelling volatility and financial market risk of shares on the Johannesburg Stock Exchange, *African Journal of Business Management*, vol. 6, no. 27, pp. 8065-8070. ISSN: 1993-8233.
72. Makukule, N. A., **Sigauke, C.** and Lesaoana, M. (2012) Daily Electricity Demand Forecasting in South Africa, *African Journal of Business Management*, vol. 6, no. 9, pp. 3246-3252. ISSN: 1993-8233.
73. Chikobvu, D., **Sigauke, C.** and Verster, A. (2012) Winter peak electricity load forecasting in South Africa using extreme value theory with a Bayesian flavour, *Journal of Business and Economics*, vol. 3, no. 5, pp. 380-389. ISSN: 2155-7950.
74. **Sigauke, C.**, Maposa, D. and Chagwiza, W. (2012) Modelling Commercial Banks liquidity Management Using Stochastic Programming, *International Journal of Business and Management*, vol. 7, no. 9, pp. 49-64. ISSN: 1833-3850.

75. **Sigauke, C.** and Chikobvu, D. (2011) Prediction of daily peak electricity demand in South Africa using volatility forecasting models, *Energy Economics Journal*, vol. 33, no. 5, pp. 882-888. ISSN: 0140-9883.
76. Maposa, D., Mudimu, E., **Sigauke, C.**, Mlilo, P., Nyamugure, P. and Dube, S. (2011) Relating glycemia levels in a Zimbabwean population to some established type 2 diabetes risk factors using multiple linear regression analysis, *Archives of Applied Science Research*, vol. 3, no. 1, pp. 333-342. ISSN: 0975-508X.
77. Riba, S.J., Lesaoana, M., **Sigauke, C.** and Makwela, M.R. (2011) A logistic regression analysis of the occurrence of mine accidents in the Burgersfort area in South Africa, *Journal of Geology and Mining Research*, vol. 3, no. 1, pp. 188-192. ISSN: 2006-9766.
78. Evans, D., Lesaoana, M., Nyamugure, P. and **Sigauke, C.** (2011) O.R. roots run deep in Southern Africa-Long lineage of OR in South Africa and Zimbabwe paves the way for historic 2011 ORSSA and growth of OR across the continent, *OR/MS Today*, vol. 38, no. 2, pp. 40-46. ISSN: 1085-1038.
79. Evans, D., Lesaoana, M., Nyamugure, P. and **Sigauke, C.** (2011) Operations Research Comes to Zimbabwe in a Big Way. The ORSSA 2011 Conference at Victoria Falls, AMSTATNEWS
80. Nyamugure, P., Maposa, D., **Sigauke, C.** and Chiyaka, E. (2011) A holistic application of process capability indices, *African Journal of Business Management*, vol. 5, no. 28, pp. 11413-11424. ISSN: 1993-8233.
81. **Sigauke, C.** and Chikobvu, D. (2010) Daily peak electricity load forecasting in South Africa using a multivariate nonparametric regression approach, *ORiON Journal*, vol. 26, no. 2, pp. 97-111. ISSN: 0529-191-X.
82. **Sigauke, C.** and Talukder, H.M. (2003) A modified Osman's simulated annealing and tabu search algorithm for the vehicle routing problem, *The Australian Society for Operations Research*, vol. 22, no. 3, pp. 9-14. ISSN: 0812-860X.

### *Book chapters*

1. Kumar, S., Munapo, E., **Sigauke, C.** and Al-Rabeeah, M. (2020). The minimum spanning tree with node index  $\leq 2$  is equivalent to the minimum travelling salesman tour. In: *Mathematics in Engineering Sciences: Novel Theories, Technologies and Applications*. Edited by Ram M. CRC Press, Taylor and Francis, 1st Edition, Chapter 8. ISBN 9781351266307 [https://books.google.co.za/books?id=i1auDwAAQBAJ&dq=caston+sigauke&source=gbs\\_navlinks\\_s](https://books.google.co.za/books?id=i1auDwAAQBAJ&dq=caston+sigauke&source=gbs_navlinks_s)
2. **Sigauke, C.**, Kumar S., Maswanganyi N. and Ranganai E. (2018). Reliable Predictions of Peak Electricity Demand and Reliability of Power System Management. In: *System Reliability Management: Solutions and Technologies*. Edited by Anand A. and Ram M. CRC Press, Taylor and Francis, 1st Edition, Chapter 10. ISBN 9780815360728, eBook ISBN 9781351117654

### *Refereed research papers in accredited conference proceedings*

1. Mokilane, P., Debba, P., Yadavalli, V.S.S. and **Sigauke, C.** (2018). Long-term electricity demand forecasting using a generalised additive mixed quantile averaging (GAMMQV) model.



- Proceedings of the International Conference on Industrial Engineering and Operations Management, Pretoria, South Africa, 30 October – 1 November 2018. ISBN: 978-1-5323-5947-7.
2. Nemukula, M.M., **Sigauke, C.** and Maposa, D. (2018). Bivariate threshold excess models with application to extreme high temperatures in Limpopo province of South Africa. South African Statistical Journal: Peer-reviewed Proceedings of the 60th Annual Conference of the South African Statistical Association for 2018, pp. 33-40.
  3. Maswanganyi, N., **Sigauke, C.** and Ranganai, E. (2017). Peak electricity demand forecasting using partially linear additive quantile regression models. South African Statistical Journal: Peer-reviewed Proceedings of the 59th Annual Conference of the South African Statistical Association for 2017, pp. 25-32. ISBN 978-1-86822-692-4.
  4. Nemukula, M.M. and **Sigauke, C.** (2015). Modelling average minimum daily temperature using extreme value theory with a time-varying threshold, South African Statistical Journal: Peer-reviewed Proceedings of the 57th Annual Conference of the South African Statistical Association for 2015, pp. 57-64. ISBN 978-1-86822-670-2.
  5. **Sigauke, C.**, Chikobvu, D. and Verster, A. (2012) Modelling daily increases in peak electricity demand using a generalised Pareto distribution, South African Statistical Journal: Peer-reviewed Proceedings of the 54th Annual Conference of the South African Statistical Association for 2012, pp. 58-66. ISBN 978-1-86822-621-4.
  6. **Sigauke, C.** (2011) An Econometric study of currency crisis in a hyperinflationary economy: A case study, Proceedings of the 40th Annual Conference of the Operations Research Society of South Africa, pp. 29-36. ISBN: 978-0-7972-1351-7.
  7. **Sigauke, C.**, Maposa, D., Mudimu, E. and Nyamugure, P., (2010) Volatility modelling using ARIMA-GARCH models in a hyperinflationary economic environment: The Zimbabwean experience, South African Statistical Journal: Peer-reviewed Proceedings of the 52nd Annual Conference of the South African Statistical Association for 2010: Special Issue 1, pp. 1-14, ISSN: 0038271X.

## Papers Presented at International Conferences

1. **Sigauke, C.** International Symposium on Current Trends in Modelling and Software Development in Data Science and Statistics, 20-23 February 2024, South African Medical Research Council, Cape Town. <https://erbiostat.wixsite.com/itp0>
2. **Sigauke, C.** Estimation of extreme conditional quantiles of global horizontal irradiance: An application using South African data. The 41st International Symposium on Forecasting, virtual, 27-30 June 2021. [https://www.youtube.com/watch?v=9Wm70rq7Qpc&list=PLUxduCQo6\\_X396goCKSfuZQ9XK145XMum&index=66](https://www.youtube.com/watch?v=9Wm70rq7Qpc&list=PLUxduCQo6_X396goCKSfuZQ9XK145XMum&index=66)
3. **Sigauke, C.**, Nemukula, M.M. and Maposa, D. Probabilistic hourly load forecasting. 62nd ISI World Statistics Congress, Kuala Lumpur, Malaysia, 18-23 August 2019.
4. **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.
5. 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.
  6. 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.
  7. **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.
  8. **Sigauke, C.** Modelling extreme non-winter peak electricity demand: An application to South African data. The 36th International Symposium on Forecasting, Santander, Spain, 19-22 June 2016.
  9. **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.
  10. 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.
  11. 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.
  12. **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, 29 June to 2 July 2014.
  13. 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.
  14. **Sigauke, C.** and Chikobvu, D., Modelling daily peak electricity load forecasting in South Africa using a multivariate nonparametric regression approach. 19th Triennial Conference of the International 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.
  15. 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.
  16. **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.

## International Conferences Attended without a presentation

1. **Sigauke, C.** The 42nd International Symposium on Forecasting, virtual, July 10-13, 2022 in Oxford, England.
2. **Sigauke, C.** The 40th International Symposium on Forecasting, virtual, 26-28 October 2020. <https://isf.forecasters.org/overview/about/locations/>
3. 26-30 July 2015: IEEE Power & Energy Society General Meeting, Powering up the next generation, Denver, Colorado, USA. Attended a full-day tutorial on Energy Forecasting in the Smart Grid Era.

## International Research visits

1. Research collaboration visit: Department of Statistics, University of Ibadan, Nigeria, 14-28 September 2024. "Application of max-stable processes on modelling the spatio-temporal dependence of some weather variables"
2. Research collaboration visit: Department of Statistics , National University of Science and Technology, Zimbabwe, 23 June 2024 to 8 July 2024. "Modelling complex systems in the era of big data, data sharing and collaboration and Some Good Research Habits"
3. Research collaboration visit: Department of Mathematics, University of Agostinho Neto, Angola, 26 May - 10 June 2023. "Complex climate extremes: Application of max-stable processes on modelling the spatio-temporal dependence"
4. Research collaboration visit: Department of Statistics, University of Lagos, Nigeria, 6-26 March 2023. "Modelling complex systems in the era of big data" <https://unilag.edu.ng/?p=20072>  
<https://unilag.edu.ng/?p=20404>
5. Research collaboration visit: Department of Mathematical Sciences, University of Malawi, 30 October 2017 to 3 November 2017. "Impact of temperature extremes on electricity demand: A case study".
6. Research collaboration visit: Lancaster Centre for Forecasting, Lancaster University, Management Science, 5 December-9, 2016. "Short-term electricity demand forecasting using quantile regression with an application to the unit commitment problem". <http://www.research.lancs.ac.uk/portal/en/people/search.html?search=Caston+Sigauke&uri=&filter=>

## Computer skills

- Statistical Software: R, Eviews.
- Application: Ms Office, LATEX
- Learning Management System: Moodle, Microsoft Teams, Sakai.
- Operating System: Windows
- Reference Management Software: BibTeX

## Referees

To be provided upon request.

Last updated: January 4, 2025