Energy & Finance / INREC 2010

Accepted Talks

Name	Title
Alexander Boogert	Gas storage valuation using a multi-factor price process
Almut Veraart	Modelling electricity forward markets by ambit fields
Ane Heggedal	Climate policy uncertainty and investment behavior: Evidence from small hydropower plants
Arne Andresen, Johan Sollie	A Spot Price Model with Short-, Medium- and Long-Term Components
Bernd Tersteegen	Investigations on Factors Influencing the Operational Benefit of Stochastic Optimization in Generation and Trading Planning
Brenda Lopez Cabrera	Localizing temperature risk
Carlo Lucheroni	A SETARX model for spikes and antispikes in electricity markets
Carlos Pinho	CO2 spot and futures price analysis for EEX and ECX
Christian Redl	Components of the Forward Market Premium in Electricity
Daniel Schwarz	Risk-Neutral Pricing of Financial Instruments in Emission Markets - A Hybrid Approach
Dmitry Lesnik	Storage option: an Analytic approach
Dogan Keles	A comparison of extended electricity price models considering the impact of wind energy feed-in
Frowin Schulz	Understanding Time-Varying Risk of Electricity Forward Contracts
Joachim Gahungu	Sufficient and necessary conditions for perpetual multi-assets exchange options
Johannes Müller	On Clearing Coupled Day-Ahead Electricity Markets
Jukka Lempa	On Optimal Exercise Of Swing Options In Electricity Markets
Linda Vos	Modeling electricity prices: spots, forwards and the risk premium
Mara Madaleno	Hedging with CO2 allowances: the ECX market
Martin Rainer, Stefan Giebel	Stochastic estimation of energy resources and prices via neural network adapted stable processes
Nina Lange	Seasonality in energy prices: From a term structure model to an affine model
Peter Schuetterle	Valuation of VPP contracts under a lognormal swap market model
Reinhard Madlener	Cost evaluation of credit risk securitization in the electricity industry: credit default acceptance vs. margining costs
Richard Biegler-König	The Information Premium in Electricity Markets
Sjur Westgaard	Covariance estimation using high-frequency data: An Analysis of Nord Pool electricity forward data
Stefan Schneider	Power spot price models with negative prices
Stelios Kourouvakalis	A lattice-based method for valuing swing option contracts under the Threshold model
Svetlana Borovkova	Asian basket options and implied correlations
Takashi Kanamura	Convenience Yield-Based Pricing of Commodity Futures
Tobias Federico	Interaction of spot and future prices for electricity
Volker Termath	Hedging and Optimizing Gas Storage from a Trader's Perspective