UNIVERSITÄT DUISBURG ESSEN

LEHRSTUHL FÜR ENERGIEHANDEL UND FINANZDIENSTLEISTUNGEN

LEHRSTUHL FÜR ENERGIEWIRTSCHAFT

2nd Call for Papers
Energy & Finance Conference

Essen, October 6-8, 2010

The energy markets are developing rapidly, with new marketplaces emerging globally for electricity, gas, weather and emission. The conference will focus on recent trends in modeling and management of risk in the energy markets, with speakers from both industry and academia. Please find a tentative schedule on the next page.

The three-day conference will feature invited speakers and contributed talks. We invite all interested researchers to send in papers for consideration to be presented at the conference. Please submit extended abstracts or papers in pdf or word format to Rüdiger Kiesel (sekretariat.lef@wiwinf.uni-due.de) by ***September 1, 2010*****.**

Topics will cover:

- Energy Derivatives
- Energy Risk Management
- Modelling of Energy Price Processes
- Carbon Trading
- Weather Derivatives
- Physics and commercial operations
- Fluctuating renewables and markets

We are happy to announce that a **special issue of the Journal of Energy Markets** will be published with papers from the conference. All speakers at the conference are invited to submit their papers to this special issue. Submitted papers will undergo the usual refereeing process.

There will be two **"best paper awards"** sponsored by RWE Supply & Trading for papers which contain results with a high potential for industrial applications. Authors who want to qualify for such an award should submit the complete version of the paper by ***September 15, 2010***.

In cooperation with Marlin Software & Training Ltd. we offer you the opportunity to take part in an energy trading simulation. The software developed by Marlin allows its users to gain hands-on experience in European energy trading. The limited spots will be distributed on a first-come, first-served basis.

Please note: the conference takes place during a busy period in the Ruhr Area (Essen is Europe's capital of culture during 2010) and fairs take place during the week of the conference in Essen and Düsseldorf). We have set aside a number of rooms at two hotels (please see the conference webpage for details). **We have to release rooms that are not taken by August 24**.

The event is **organized jointly** between the Chair for Energy Trading (Rüdiger Kiesel), the Chair for Energy Economics (Christoph Weber), the Centre of Mathematics for Applications (CMA) at the University of Oslo (Fred Espen Benth) and Universidad Carlos III de Madrid (Álvaro Cartea).

Website: http://www.lef.wiwi.uni-due.de/forschung/energyfinance/

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Tentative Schedule

Wednesday, Oct. 6

10:30	Welcome & Introduction	
11:00	Invited Talk: **Marliese Uhrig-Homburg** TBA	
11:45	Invited Talk: **René Aïd** "A structural risk-neutral model for pricing and hedging power derivatives"	
12:30	Lunch Break	
13:45	Invited Talk: **Ulf Moslener** TBA	
14:30	Invited Talk: **Andrea Roncorroni** "Energy risk, framework risk, and FloVaR measurement"	
15:15	Coffee Break	
15:45	Contributed Talk	Contributed Talk
16:15	Contributed Talk	Contributed Talk
16:45	Contributed Talk	Contributed Talk
17:30	Energy Trading Game (Limited number of participants)	

Thursday, Oct. 7

09:00	TBA	
09:30	Invited Talk: **René Carmona** "Singular FBSDEs and the option pricing in the EU ETS"	
10:15	Coffee Break	
10:45	Invited Talk: **Markus Burger** "Risk-adequate pricing of retail power contracts"	
11:30	Invited Talk: **Ulrich Horst** "Equilibrium pricing of weather derivatives"	
12:15	Lunch Break	
13:30	Contributed Talk	Contributed Talk
14:00	Contributed Talk	Contributed Talk
14:30	Coffee Break	
15:00	Contributed Talk	Contributed Talk
15:30	Contributed Talk	Contributed Talk
16:15	Departure to Zollverein	
17:00	Guided Tour	
19:00	Dinner	

Friday, Oct. 8

09:00	Contributed Talk	Contributed Talk
09:30	Contributed Talk	Contributed Talk
10:00	Contributed Talk	Contributed Talk
10:30	Coffee Break	
11:00	Invited Talk: **Mark O'Mally** TBA	
11:45	Invited Talk: **Ronald Huisman** "Risk premia in power forward prices"	
12:30	Closing Remarks	