

## Energy Finance / INREC 2010 Schedule

### Wednesday, Oct. 6

10:00	Registration	
10:30	Welcome & Introduction	
11:00	Invited Talk: <b>Marliese Uhrig-Homburg</b> <i>Understanding the Price Dynamics of Emission Permits: A Model for Multiple Trading Periods</i>	
11:45	Invited Talk: <b>René Aïd</b> <i>A structural risk-neutral model for pricing and hedging power derivatives</i>	
12:30	Lunch Break	
13:45	Invited Talk: <b>Ulf Moslener</b> <i>In the End, it's Investment that Counts - Challenges in Scaling-up Clean Energy</i>	
14:30	Invited Talk: <b>Andrea Roncoroni</b> <i>Energy risk, framework risk, and FloVaR measurement</i>	
15:15	Coffee Break	
15:45	1 Reinhard Madlener	2 Stelios Kourouvakalis
16:15	3 Bernd Tersteegen	4 Sjur Westgaard
16:45	5 Dogan Keles	6 Svetlana Borovkova
17:15	Coffee Break	
17:30		7 Nina Lange
18:00	Energy Trading Game (Limited number of participants)	8 Joachim Gahungu
		9 Frowin Schulz
		10 Johannes Müller

### Thursday, Oct. 7

08:30	11 Gauthier de Maere d'Aertrycke	12 Jukka Lempa
09:00	13 Brenda Lopez Cabrera	14 Peter Schuetterle
09:30	Invited Talk: <b>René Carmona</b> <i>Singular FBSDEs and the option pricing in the EU ETS</i>	
10:15	Coffee Break	
10:45	Invited Talk: <b>Markus Burger</b> <i>Risk-adequate pricing of retail power contracts</i>	
11:30	Invited Talk: <b>Ulrich Horst</b> <i>Equilibrium pricing of weather derivatives</i>	
12:15	Lunch Break	
13:30	15 Christian Redl	16 Daniel Schwarz
14:00	17 Almut Veraart	18 Carlos Pinho
14:30	Coffee Break	
15:00	19 Tobias Federico	20 Mara Madaleno
15:30	21 Richard Biegler-König	22 Stefan Giebel, Martin Rainer
16:15	Departure to Zollverein	
17:00	Guided Tour	
19:00	Dinner	

### Friday, Oct. 8

08:30	23 Arne Andresen, Johan Magne Sollie	24 Takashi Kanamura
09:00	25 Stefan Schneider	26 Alexander Boogert
09:30	27 Linda Vos	28 Dmitry Lesnik
10:00	29 Carlo Lucheroni	30 Volker Termath
10:30	Coffee Break	
11:00	Invited Talk: <b>Mark O'Malley</b> <i>Grid Integration of Renewables: Technical issues and impacts on market design</i>	
11:45	Invited Talk: <b>Ronald Huisman</b> <i>Risk premia in power forward prices</i>	
12:30	Closing Remarks	

## Contributed Talks

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

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