



Energy Risk: Valuing and Managing Energy Derivatives

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Options are also classified Energy Derivatives: Pricing and Risk Management. K. Profit Loss Spot Energy Price (S) Present Value of Premium FIGURE 1.2 Payo to Call Option 4 with respect to their exercise conventions. European options can only be exercised on the maturity date itself, whereas American style options can be exercised at any time up to and including the expiration date. Start by marking "Energy Risk: Valuing and Managing Energy Derivatives: Valuing and Managing Energy Derivatives" as Want to Read: Want to Read saving! Want to Read. Gain the benefit of Dragana Pilipovic's complete energy risk management system, from devising hedging and trading strategies to the implementation on the trading desk. Pilipovic covers valuation and portfolio analysis, along with tips for managers who must deal with energy risk. Designed for institutions that trade and hedge energy, as well as end-users, Energy Risk will Gain the benefit of Dragana Pilipovic's complete energy risk management system, from devising hedging and trading strategies to the implementation on the trading desk. This preview shows page 4 - 6 out of 6 pages. Pilipovic, D. 1998. Energy Risk: Valuing and Managing Energy Derivatives . New York: McGraw-Hill. Pindyck, R.S. 1999. The Long-Run Evolution of Energy Prices. The Energy Journal 20 (2): 1-27. Pindyck, R.S. 2001. The Dynamics of Commodity Spot and Futures Markets: A Primer. The Energy Journal 22 (3). Schwartz, E.S. 1994. Review of Investment Under Uncertainty, Dixit A.K. and Pindyck R.S. The Journal of Finance 49 (5): 1924-1928. Schwartz, E.S. 1997. The Stochastic Behavior of Commodity Prices: Implications for Valuation and Hedging. The Journal of Financ