



## Energy Risk: Valuing and Managing Energy Derivatives

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Energy risk: Valuing and managing energy derivatives. McGraw Hill Professional, 2007. [8] Eduardo Schwartz and James E. Smith. Short-term variations and long-term dynamics in commodity pricing. *Management Science*, 46(7):893-911, July 2000. [9] Viviana Fanelli and Maren Diane Schmeck. On the seasonality in the implied volatility of electricity options. *Energy derivatives: pricing and risk management*. Lacima Publ., 2000. [18] Robert S Pindyck. The long-run evolution of energy prices. *The energy journal*, pages 1-27, 1999. [19] Huibert Kwakernaak and Raphael Sivan. *Linear optimal control systems*, volume 1. Wiley-interscience New York, 1972. The updated Second Edition of *Energy Risk* presents an authoritative overview of the contemporary energy trading arena, combining the lessons from the last decade with proven methods and strategies required for valuing energy derivatives and managing risk in these ever volatile markets. Written by renowned energy risk expert Dragana Pilipovic this revised classic examines market behavior, covering both quantitative analysis and trader-oriented insights. The book shows how to establish a modeling process that involves the key players - managers, traders, quantitative analysts, and engineers - Hedging and energy derivatives belong to the risk response phase, in the case a company decides to pursue the mitigation strategy. A more practical part of the chapter is devoted to concrete examples of how energy companies apply ERM, found in literature or taken from some energy companies' websites. The usefulness of the given examples relies in the willingness of this thesis to. 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 Finance*