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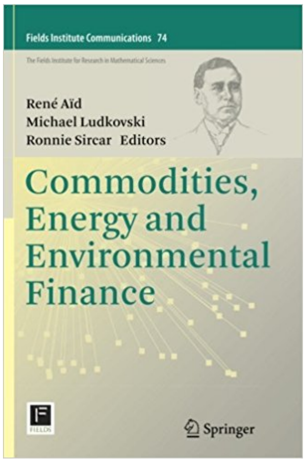

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This volume is a collection of chapters covering the latest developments in applications of financial mathematics and statistics to topics in energy, commodity financial markets and environmental economics. The research presented is based on the presentations and discussions that took place during the Fields Institute Focus Program on Commodities, Energy and Environmental Finance in August 2013. The authors include applied mathematicians, economists and industry practitioners, providing for a multi-disciplinary spectrum of perspectives on the subject.

The volume consists of four sections: Electricity Markets; Real Options; Trading in Commodity Markets; and Oligopolistic Models for Energy Production. Taken together, the chapters give a comprehensive summary of the current state of the art in quantitative analysis of commodities and energy finance. The topics covered include structural models of electricity markets, financialization of commodities, valuation of commodity real options, game-theory analysis of exhaustible resource management and analysis of commodity ETFs. The volume also includes two survey articles that provide a source for new researchers interested in getting into these topics.

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