Lecture Energy Trading (SS2014)

Tuesday 16-18; R09 T07 D33

Lecture 1

8.04. 2014, Rüdiger Kiesel

Energy Markets: Electricity Markets; Spot- and Futures; Prices

Lecture 2

15.04.2014, Rüdiger Kiesel

Market Models (Structural)

Lecture 3

22.04. 2014, Rüdiger Kiesel

Derivatives: Basic Structures; Options, Forwards, Futures;

Energy Derivatives; Spreads, Swings.

Lecture 4

29.04.2014, Andrea v. Avenarius

Guest lecture, Brockmeyer

Lecture 5

13.05.2014, Dirk Daveluy RWE Supply & Trading GmbH

Lecture 6

20.05.2014, Dirk Daveluy RWE Supply & Trading GmbH

Lecture 7

26.05.2011, Rüdiger Kiesel

Option Pricing Formulas: Black-Scholes Formula; Black Formula

Lecture 8

27.05.2014, Rüdiger Kiesel

Models, Calculation Tools (Ito)

Lecture 9

10.06.2014, Andrea v. Avenarius

Valuation of Energy Derivatives: Spreads

Lecture 10

17.06.2014, Rüdiger Kiesel

Reduced-Form Models (Factor-Models) I

Lecture 11

24.06.2014, Andrea v. Avenarius

Reduced-Form Models (Factor-Models) II

Lecture 12

01.07.2014 Rüdiger Kiesel

Catch-up, Review

Lecture 13

08.07.2014 Rüdiger Kiesel

Catch-up Review

Lecture 14

15.07.2014 Andrea v. Avenarius

Klausurvorbereitung

Literature

Burger, M, Graeber, B. and Schindlmayr.G.: Managing Energy Risk: An Integrated View on Power and Other Energy Markets, JohnWiley & Sons, 2007.

Eydeland, A. Wolyniec, K.: Energy and Power Risk Management, JohnWiley & Sons2003.

Geman, H.: Commodities and Commodity Derivatives, JohnWiley&Sons 2005.

Borchert, J.; Schemm, R.; Korth, S.: Stromhandel, Schäffer&Poeschl, 2006

Kaminsiki, V.: Energy Markets, RISK Books, “013