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Prof. Dr. Natalie Packham

Professor of Mathematics and Statistics
Berlin School of Economics and Law
Badensche Str. 52
10825 Berlin
☎ +49 30 30877-1369
✉ packham@hwr-berlin.de

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Submission of manuscript

Dear Editor(s),

please find attached the manuscript “Structured climate financing: valuation of CDO’s on inhomogeneous asset pools”.

In this paper I investigate a class of structured funds that has recently emerged. These structured funds are public-private partnerships seeking to leverage investment in renewable energy in emerging markets by attracting institutional investors.

The main contributions lie in explaining the cash-flow mechanism of these funds, deriving analytical pricing formulas for valuing tranches, and showing how to optimally structure the tranches.

The paper contains original research, has not been published and is not being considered for publication elsewhere.

I would be grateful if you could consider the paper for publication in SN Business & Economics. Thank you for your consideration.

Sincerely,

Natalie Packham