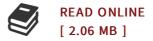




Energy Finance: Some Empirical Studies

By Chaker Aloui

AUTHORHOUSE, United States, 2010. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. Recent volatility shocks on energy markets, jointly with the increasing uncertainty on international economic and financial environments have led to new approaches in the analysis of energy markets behavior and investment choice in energy sectors. In this perspective, the main purpose of this book is to present some recent developments connected with energy and finance. More precisely, in this book we have attempted to present a balanced account of the relevance new financial theory in explicating some aspects of the energy markets and the application of new econometric methodology. The book contains three parts dealing with three complementary issues of energy markets. The first two parts are focused on forecasting energy commodities price volatilities, the dynamic relationship between international energy markets and stock markets, and energy risk valuation. The third part is quite different and deals with the investment choice problem under the assumption of uncertainty costs in the Tunisian energy industry. The first edition of this book developed out of various research projects we have been involved over the last year in the International Finance Group -Tunisia...



Reviews

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