Conference in energy finance at WPI, September 2012

Program

August 27, 2012

Registration starts everyday at 9^{00} at the conference site. There will be served hot and cold refreshments outside the conference room during coffee breaks.

Monday Sept. 17

$09^{45} - 10^{00}$ Opening remarks of organizers

$10^{00} - 10^{45}$ René Aid, Electricité de France: *One step towards a high-dimensional probabilistic investment model in electricity generation*

$10^{45} - 11^{15}$ *Coffee break*

$11^{15} - 12^{00}$ Rüdiger Kiesel, University Duisburg-Essen: *Model risk for energy markets*

$12^{00} - 12^{15}$ *Short break*

$12^{15} - 13^{15}$ Contributed papers

- $12^{15} - 12^{35}$ Asma Khedher, Technical University in Munich: *Stationarity of Ornstein-Uhlenbeck processes with stochastic speed of mean reversion*
- $12^{35} - 12^{55}$ Simon Eberle, Verbund Trading AG: *Practical implementation of the energy forward curve modeling in the framework of the non-Markovian approach*
- $12^{55} - 13^{15}$ Alexander V. Kulikov, Gazprom Export LLC: *Hedging volumetric risks using put options in commodity markets*

$13^{15} - 15^{00}$ *Lunch break*

$15^{00} - 15^{45}$ Delphine Lautier, Paris-Dauphine University: *Systemic risk in energy derivative markets: a graph theory analysis*

$15^{45} - 16^{00}$ *Short break*

$16^{00} - 16^{45}$ Matt Davison, Kyloe Energy & University of Western Ontario: *TBA*

$16^{45} - 17^{15}$ *Coffee break*

$17^{15} - 18^{15}$ Contributed papers

- $17^{15} - 17^{35}$ Nina Lange, Copenhagen Business School: *Pricing energy market quanto options*
- $17^{35} - 17^{55}$ Stefan Ankirchner, University of Bonn: *Hedging forward positions: basis risk versus liquidity costs*
- $17^{55} - 18^{15}$ Mireille Bossy, INRIA Sophia Antipolis: *Two pricing approaches for carbon emission allowances*

Tuesday Sept. 18

$10^{00} - 10^{45}$ Emmanuel Gobet, Ecole Polytechnique, Paris: *Expansion formulas applied to option pricing in energy markets*

$10^{45} - 11^{15}$ *Coffee break*

$11^{15} - 12^{00}$ Ole Barndorff-Nielsen, Aarhus University: *Energy and ambit stochastics*

$12^{00} - 12^{15}$ *Short break*

$12^{15} - 13^{15}$ Contributed papers

- $12^{15} - 12^{35}$ Thomas Kruse, University of Bonn: *Optimal trade execution under price-sensitive risk preferences*
- $12^{35} - 12^{55}$ Che Mohd Imran Bin Che Taib, University of Oslo: *Stochastic dynamical modelling of spot freight rates*
- $12^{55} - 13^{15}$ Kenichiro Shiraya, University of Tokyo: *Pricing commodity derivatives under imperfect collateralization and CVA*

$13^{15} - 15^{00}$ *Lunch break*

$15^{00} - 15^{45}$ Kevin Kindall, ConocoPhilipps: *A quants view of the energy business: why certain problems remain unsolved*

$15^{45} - 16^{00}$ *Short break*

$16^{00} - 16^{45}$ Michael Coulon, Princeton University: *New Challenges in Electricity Price Modeling: Emissions, Renewables and Market Coupling*

$16^{45} - 17^{15}$ *Coffee break*

$17^{15} - 18^{15}$ Contributed papers

- $17^{15} - 17^{35}$ Carlo Sgarra: Politecnico di Milano: *Historical and risk-neutral parameter estimation in a two-factor stochatsic volatility model for crude oil market*
- $17^{35} - 17^{55}$ Matthias Ritter, Humboldt University Berlin: *Minimizing geographical basis risk of weather derivatives using a multi-site rainfall model*
- $17^{55} - 18^{15}$ Marcus Nossman, KYOS: *Pricing electricity swaptions under a stochastic volatility term-structure model with jumps*

Wednesday Sept. 19

$10^{00} - 10^{45}$ Brenda Lopez-Cabrera, Humboldt University, Berlin: *State price densities implied from weather derivatives*

$10^{45} - 11^{15}$ *Coffee break*

$11^{15} - 12^{00}$ Esteban Tabak, Courant Institute, New York: *Constrained density estimation in the commodity market*

$12^{00} - 12^{15}$ *Short break*

$12^{15} - 13^{15}$ Contributed papers

- $12^{15} - 12^{35}$ Pascal Heider, E.ON Energy Trading SE: *Spread volatility of co-integrated commodity pairs*
- $12^{35} - 12^{55}$ Sara Ana Solanilla Blanco, University of Oslo: *Forward prices in power markets as a moving weighted average of the spot*
- $12^{55} - 13^{15}$ TBA.

$13^{15} - 15^{00}$ *Lunch break*

$15^{00} - 15^{45}$ Peter Tankov, University of Paris 7: *Quadratic hedging in Markov models with jumps. Applications to electricity markets*

$15^{45} - 16^{00}$ *Short break*

$16^{00} - 16^{45}$ Xavier Warin, Electricité de France: *Valuing and hedging gas contracts*

$16^{45} - 17^{00}$ *End of conference*