



Managing Energy Risk: An Integrated View on Power and Other Energy Markets

By Markus Burger, Bernhard Graeber, Gero Schindlmayr

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Managing Energy Risk closes the gap between modern techniques from financial mathematics and the practical implementation for trading and risk management. It takes a multi-commodity approach that covers the mutual influences of the markets for fuels, emission certificates, and power. It includes many practical examples and covers methods from financial mathematics as well as economics and energy-related models.

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Editorial Review

From the Back Cover

Managing energy risk is a practical guide to using modern techniques in financial mathematics for trading energy.

Taking a multi-commodity view on the energy markets, addressing electricity, oil, gas, coal and CO2 emissions and explaining their fundamental relations, this book is a comprehensive overview of the energy markets and their products explaining models for pricing, portfolio optimization, risk measurement and market analysis.

By integrating energy economics approaches, including fundamental market models, with financial engineering approaches commonly used in banks and other trading companies, *Managing Energy Risk* is a valuable resource, relevant for risk management, structuring, pricing, market analysis, and model development.

About the Author

Markus Burger is Head of Risk Control at EnBW Trading GmbH, the trading unit of the third largest energy supply company in Germany. He leads the market risk measurement team with responsibility for valuation and stochastic modelling as well as credit risk management. Previously, he was a analyst for interest rate derivatives at Landesbank Baden-Wurttemberg (LBBW). He holds a Masters degree and a PhD in mathematics from the University of Karlsruhe, Germany. His practical involvement and research includes stochastic modeling, risk measurement and valuation in the energy sector.

Bernhard Graeber is Head of Methodology and Models at EnBW Trading GmbH. His department is responsible for the development of load forecasting algorithms, of power plant dispatch models and of fundamental market models for electricity, CO2 certificates and fuels. He studies mechanical engineering and physics at the University of Stuttgart, Germany and at the University of Auckland, New Zealand and holds a PhD in energy economics from the University of Stuttgart. he has more than 10 years of experience in electricity market analysis and modeling.

Gero Schindlmayr is Head of Market Risk and Valuation Models at EnBW Trading GmbH. before joining EnBW he worked as a quantitative analyst for equity derivatives at Deutsche Bank A.G. He holds a PhD in mathematics and a Master's degree in operations research from the RWTH Aachen, Germany and an M.Sc degree in mathematics from Warwick University, UK. He is co-author of a book titled *Equity Derivatives: Theory and Applications* and of several papers in the area of energy derivatives and energy risk. His main field of work includes stochastic pricing models for electricity and gas, commodity forward curve modeling, value-at-risk models and multi-commodity risk.

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