



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

By Markus Burger, Bernhard Graeber, Gero Schindlmayr

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- Sales Rank: #2618280 in Books
- Published on: 2007-12-17
- Original language: English
- Number of items: 1
- Dimensions: 9.90" h x 1.00" w x 6.90" l, 1.57 pounds
- Binding: Hardcover
- 316 pages

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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 CO<sub>2</sub> 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 an analyst for interest rate derivatives at Landesbank Baden-Württemberg (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, CO<sub>2</sub> 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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**Bonnie Boyd:**

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