

1. Record Nr.	UNINA9910265228403321
Autore	Fiorenzani Stefano
Titolo	The handbook of energy trading [[electronic resource] /] / Stefano Fiorenzani, Samuele Ravelli, Enrico Edoli
Pubbl/distr/stampa	Chichester, West Sussex, U.K. ; ; Hoboken, N.J., : Wiley, 2012
ISBN	1-283-40487-7 1-118-46727-2 9786613404879 1-119-95454-1 1-119-95455-X
Edizione	[1st ed.]
Descrizione fisica	1 online resource (221 p.)
Collana	Wiley finance
Classificazione	BUS027000
Altri autori (Persone)	RavelliSamuele EdoliEnrico
Disciplina	332.644
Soggetti	Energy industries Power resources Commodity exchanges
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	""Series Page""; ""Title Page""; ""Copyright""; ""Dedication""; ""List of Figures""; ""List of Tables""; ""Preface""; ""Acknowledgements""; ""Chapter 1: Energy Markets as Efficient Markets""; ""1.1 The "Efficient Market Hypothesis""; ""1.2 Mathematical Framework""; ""1.3 Martingale Hypothesis""; ""1.4 Violations of EMH and Behavioural Finance""; ""1.5 Information Asymmetries and Accelerating Processes""; ""1.6 The Peculiar Structure and Nature of Energy Commodities Markets""; ""1.7 EHM in Energy Commodities Markets: Some Evidence from Data"" ""1.8 Subordination, Trading Volume and Efficient Market Hypothesis"" ""1.9 Subordination and Stochastic Timescales""; ""Chapter 2: Directional Trading""; ""2.1 Definitions and Main Features""; ""2.2 Market Products for Directional Trading""; ""2.3 Price Trend Determination""; ""2.4 Strategic Asset Allocation Methods""; ""Chapter 3: Spread Trading""; ""3.1 Spread Definition and Identification""; ""3.2 Non-Stationarity and Cointegration""; ""3.3 Empirical Analysis of Energy Spread Trading Strategies""; ""3.4 Empirical Analysis of Energy Spreads

and Spread Trading Strategies"

"3.5 Combining Directional and Spread Trading Strategies""Chapter 4: Options and Non-Linear Derivatives"; "4.1 The Essence of Non-Linearity"; "4.2 Exotic Options"; "4.3 Combinations"; "4.4 Value Bounds and Parity Relationship"; "4.5 Basics on Option Pricing"; "4.6 The Greeks"; "4.7 Adjusting the Continuous Time Dynamic Hedging Framework"; "4.8 Case Study"; "Chapter 5: Structured Products on Energy"; "5.1 Structured Products on Energy: Main Typology"; "5.2 Retail Structured Products"; "5.3 Wholesale Structured Products"; "5.4 Hedge in Incomplete Markets"; "5.5 Case Study: Structured Products""Chapter 6: Metatrading Strategies and Capital Allocation Techniques"; "6.1 Metatrading Definition and Fundamental Elements"; "6.2 Macroeconomic Megatrends: Understanding and Analysis"; "6.3 Trading Business Organizational Issues"; "6.4 Capital Management Principles"; "Bibliography"; "Index"

Sommario/riassunto

"This book guides readers through all the various aspects of energy trading from operational strategies and mathematical methods to practical techniques, providing support for energy trading managers, energy traders and energy trading analysts"--