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Nota di contenuto	Introduction -- Electricity Markets -- Electricity Features -- Markets Microstructure -- Real Derivatives -- Conclusion -- Price Models -- Preliminary Remarks -- HJM Style Forward Curve Models -- One-Factor Spot Models -- Multi-Factor Spot Models -- Structural Models -- Derivatives -- Spreads -- Power Plants and Tollings -- Storage and Swings -- Retail Contracts -- Weather Derivatives -- Conclusion.
Sommario/riassunto	Offering a concise but complete survey of the common features of the microstructure of electricity markets, this book describes the state of the art in the different proposed electricity price models for pricing derivatives and in the numerical methods used to price and hedge the most prominent derivatives in electricity markets, namely power plants and swings. The mathematical content of the book has intentionally been made light in order to concentrate on the main subject matter, avoiding fastidious computations. Wherever possible, the models are illustrated by diagrams. The book should allow prospective researchers in the field of electricity derivatives to focus on the actual difficulties associated with the subject. It should also offer a brief but exhaustive overview of the latest techniques used by financial engineers in energy utilities and energy trading desks.