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Sommario/riassunto

Bringing together leading-edge research and innovative energy markets econometrics, this book collects the author's most important recent contributions in energy economics. In particular, the book:. applies recent advances in the field of applied econometrics to investigate a number of issues regarding energy markets, including the theory of storage and the efficient markets hypothesis. presents the basic stylized facts on energy price movements using correlation analysis, causality tests, integration theory, cointegration theory, as well as recently developed procedures for testing for sh
