1. Record Nr. UNINA9910789075603321

Autore	Martins Joaquim Pocas
Titolo	Management of change in water companies : in search of sustainability and excellence / / Joaquim Pocas Martins
Pubbl/distr/stampa	London, England : , : IWA Publishing, , 2014 ©2014
ISBN	1-78040-651-7
Descrizione fisica	1 online resource (256 p.)
Disciplina	363.610684
Soggetti	Water utilities - Management Organizational change Sustainability Water quality management Water-supply
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"Excellence, Sustainability, Efficiency"--Cover.
Nota di bibliografia	Includes bibliographical references at the end of each chapters and index.

2. Record Nr. UNINA9910438076403321

Autore	Alexandridis Antonis K
Titolo	Weather derivatives : modeling and pricing weather-related risk / / Antonis K. Alexandridis, Achilleas D. Zapranis
Pubbl/distr/stampa	New York, : Springer, 2013
ISBN	1-283-91140-X 1-4614-6071-9
Edizione	[1st ed. 2013.]
Descrizione fisica	1 online resource (309 p.)
Altri autori (Persone)	ZapranisAchilleas <1965->
Disciplina	630.681
Soggetti	Weather derivatives
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	The weather derivatives market -- Introduction to Stochastic Calculus -- Handling the data -- Pricing approaches of temperature -- Modeling the daily average temperature -- Pricing temperature derivatives -- The use of meteorological forecasts -- The effects of the geographical and basis risk -- Pricing the power of the wind a. Introduction to wind derivatives -- Precipitation Derivatives a. Introduction -- Rainfall Derivatives -- Snow Derivatives -- Appendix A -- Appendix B -- Index -- References.
Sommario/riassunto	Weather derivatives are financial instruments that can be used by organizations or individuals as part of a risk management strategy to minimize risk associated with adverse or unexpected weather conditions. Just as traditional contingent claims, a weather derivative has an underlying measure, such as: rainfall, wind, snow or temperature. Nearly $1 trillion of the U.S. economy is directly exposed to weather-related risk. More precisely, almost 30% of the U.S. economy and 70% of U.S. companies are affected by weather. The purpose of this monograph is to conduct an in-depth analysis of financial products that are traded in the weather market. Presenting a pricing and modeling approach for weather derivatives written on various underlying weather variables will help students, researchers, and industry professionals accurately price weather derivatives, and will provide strategies for effectively hedging against weather-related risk. This book will link the mathematical aspects of the modeling

procedure of weather variables to the financial markets and the pricing of weather derivatives. Very little has been published in the area of weather risk, and this volume will appeal to graduate-level students and researchers studying financial mathematics, risk management, or energy finance, in addition to investors and professionals within the financial services industry.