

1. Record Nr.	UNINA9910450677303321
Autore	Serletis Apostolos
Titolo	Quantitative and empirical analysis of energy markets [[electronic resource] /] / Apostolos Serletis
Pubbl/distr/stampa	Hackensack, N.J., : World Scientific, c2007
ISBN	1-281-12140-1 9786611121402 981-277-046-1
Descrizione fisica	1 online resource (304 p.)
Collana	World scientific series on energy and resource economics ; ; v. 1
Disciplina	333.7901/5195
Soggetti	Energy industries - Econometric models Electronic books.
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 (p. 269-282) and indexes.
Nota di contenuto	Contents; Foreword; Part 1: Crude Oil Markets; 1 Unit Root Behavior in Energy Futures Prices; 2 Rational Expectations, Risk, and Efficiency in Energy Futures Markets; 3 Maturity Effects in Energy Futures; 4 Business Cycles and the Behavior of Energy Prices; 5 A Cointegration Analysis of Petroleum Futures Prices; Part 2: Natural Gas Markets; 6 Is There an East-West Split in North American Natural Gas Markets?; 7 Business Cycles and Natural Gas Prices; 8 Futures Trading and the Storage of North American Natural Gas; Part 3: Electricity Markets; 9 Power Trade on the Alberta-BC Interconnection 10 Imports, Exports, and Prices in Alberta's Deregulated Power Market 11 Cointegration Analysis of Power Prices in the Western North American Markets; Part 4: Crude Oil, Natural Gas, and Electricity Markets; 12 The Cyclical Behavior of Monthly NYMEX Energy Prices; 13 The Message in North American Energy Prices; 14 Testing for Common Features in North American Energy Markets; Part 5: Volatility Modelling in Energy Markets; 15 Returns and Volatility in the NYMEX Henry Hub Natural Gas Futures Market 16 Measuring and Testing Natural Gas and Electricity Markets Volatility: Evidence from Alberta's Deregulated Markets Part 6: Chaos, Fractals, and Random Modulations in Energy Markets; 17 The North American Natural Gas Liquids Markets are Chaotic; 18 Random Fractal Structures

in North American Energy Markets; 19 Randomly Modulated Periodic Signals in Alberta's Electricity Market; Bibliography; Author Index; Topic Index

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

2. Record Nr.

UNINA9911015747403321

Titolo

Atleta digitale : pratiche, narrazioni, scenari

Pubbl/distr/stampa

editpress, 2024

Lingua di pubblicazione

Italiano

Formato

Materiale a stampa

Livello bibliografico

Monografia