Universidade da Coruña

Facultad de Informática
Departamento de Matemáticas

Course

Energy markets: Mathematical Modelling and Numerical Methods

Prof. Anthony Ware

Department of Mathematics and Statistics

University of Calgary

Program:

1- **Overview of energy markets: futures, spreads and other derivative contracts**
2- **Stochastic modelling of spot and futures prices**
3- **Valuation and risk management of energy assets**
4- **Valuation and optimal operation of energy assets**

Place: **Classroom 2.3b, Faculty of Informatics, Campus Elviña, UDC**
Dates: **21-24 May 2018**
Timetable: **10:00-12:00**
Duration: **8 hours**
More details: **carlosv@udc.es**