

Weather Derivatives: Modeling And Pricing Weather-Related Risk By Antonis Alexandridis K.;Achilleas D. Zapranis

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There is no standard model for valuing weather derivatives similar to the Ensemble forecasts are especially appropriate for weather derivative pricing within the

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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 Abstract: Wind is considered to be a free, renewable and environmentally friendly source of energy. However, wind farms are exposed to excessive weather risk since

Weather derivatives modeling and pricing weather-related risk / Antonis K. Alexandridis, Achilleas D. Zapranis Integrated catastrophe risk modeling

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2 I. INTRODUCTION The market for weather derivatives was launched by investment banks, insurance companies and utilities in the late 90 s. Most of the contracts are Browse Book Reviews. Weather Derivatives: Modeling and Pricing Weather-Related Risk. Antonis K. Alexandridis and Achilleas D. Zapranis.

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