

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

By Antonis Alexandridis K.;Achilleas D. Zapranis

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Model Risk in the Pricing of Weather Derivatives -

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

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