

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

By Antonis Alexandridis K.;Achilleas D. Zapranis

Investment and Risk programme took part in a session in Alexandridis, A.K. and Zapranis, A.D. Weather Derivatives: Modeling and Pricing Weather
The main purpose of this paper is to present a feasible model for the daily average temperature on the area of Zhengzhou and apply it to weather derivatives pricing.

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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

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The Weather Derivatives Market Modeling and Pricing Weather-Related Risk Antonis K. Alexandridis (00011) 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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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

Wind Derivatives: Modeling and Pricing The aim of this paper is to model and
price wind derivatives. (2009). Weather Derivatives Pricing:

Weather Derivatives: Modeling and Pricing Fred Espen Benth The volatility of
temperature and pricing of weather derivatives. Quantit. Finance,7,2007

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