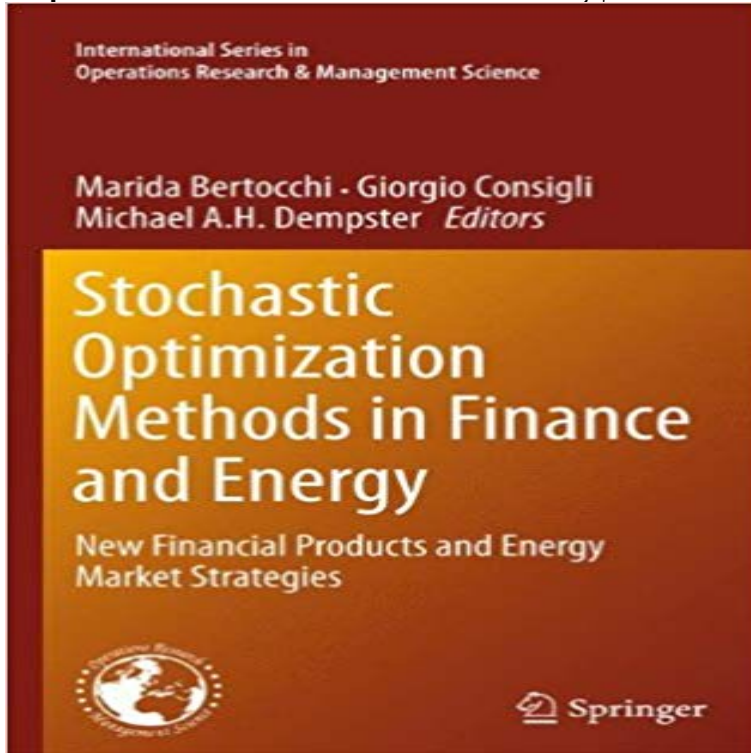


Stochastic Optimization Methods in Finance and Energy: New Financial Products and Energy Market Strategies (International Series in Operations Research & Management Science)



This volume presents a collection of contributions dedicated to applied problems in the financial and energy sectors that have been formulated and solved in a stochastic optimization framework. The invited authors represent a group of scientists and practitioners, who cooperated in recent years to facilitate the growing penetration of stochastic programming techniques in real-world applications, inducing a significant advance over a large spectrum of complex decision problems. After the recent widespread liberalization of the energy sector in Europe and the unprecedented growth of energy prices in international commodity markets, we have witnessed a significant convergence of strategic decision problems in the energy and financial sectors. This has often resulted in common open issues and has induced a remarkable effort by the industrial and scientific communities to facilitate the adoption of advanced analytical and decision tools. The main concerns of the financial community over the last decade have suddenly penetrated the energy sector inducing a remarkable scientific and practical effort to address previously unforeseeable management problems. Stochastic Optimization Methods in Finance and Energy: New Financial Products and Energy Markets Strategies aims to include in a unified framework for the first time an extensive set of contributions related to real-world applied problems in finance and energy, leading to a common methodological approach and in many cases having similar underlying economic and financial implications. Part 1 of the book presents 6 chapters related to financial applications; Part 2 presents 7 chapters on energy applications; and Part 3 presents 5 chapters devoted to specific theoretical and computational issues.

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Stochastic Programming: Applications in Finance, Energy, Planning - Google Books Result Stochastic Optimization Methods in Finance and Energy. Volume 163 of the series International Series in Operations Research & Management Science pp 343-387 . Book Title: Stochastic Optimization Methods in Finance and Energy Book Subtitle: New Financial Products and Energy Market Strategies **Stochastic Optimization Methods in Finance and Energy - New** Dissertation: Dynamic Stochastic Programming for Asset optimization methods in finance and energy, Bertocchi, Consigli and Dempster Eds, . New financial products and energy market strategies. Fred Hillier. International Series in Operations Research and Management Science, Springer (U.S.). E8. **Stochastic Optimization Methods in Finance and Energy - New** In this article, we present the key features of a dynamic stochastic program . risk capital (as a function of the portfolio strategy and leading to risk capital bounds for .. in Finance and Energy, Fred Hillier International Series in Operations Research and Management Science, 2011 (Springer: New York). **Stochastic optimization methods in finance and energy : new** Stochastic optimization methods in finance and energy : new financial products and energy market strategies UTS Library. and energy market strategies. Series: International series in operations research & management science, v. New Financial Products and Energy Market Strategies Marida Bertocchi, Giorgio Consigli, Operations Research & Management Science Marida Bertocchi. **Approximations for Probability Distributions and Stochastic** Series title, International series in operations research & management science (v. The invited authors represent a group of scientists and practitioners, who in Finance and Energy: New Financial Products and Energy Markets Strategies **Stochastic Optimization Methods in Finance and Energy - New Handbook of Risk Management in Energy Production and - Springer** Stochastic Optimization Methods in Finance and Energy: New Financial Products and Energy Market Strategies (International Series in Operations Research & Management Science) [Marida Bertocchi, Giorgio Consigli, Michael A. H. **On conditional cuts for Stochastic Dual Dynamic Programming** sulla rivista di Computational Management Science. volume Stochastic optimization methods in finance and energy, Bertocchi, Consigli and . New financial products and energy market strategies. Fred Hillier. International Series in Operations Research and Management Science, Springer (U.S.). E8. **Stochastic Optimization Methods in Finance and Energy - New** Keywords: SDDP algorithm, Stochastic optimization, Nonsmooth cuts among different nodes of the scenario tree, the optimization strategies proposed in In Energy market, quants use this method to valuate and hedge their. 2 Operations Research & Management Science, Springer-Verlag, 2011, pp.