
ENERGY FINANCE WORKSHOP 2018

11. – 12. April 2018

Gasthaus Kupfer, Am Markt 23, 06536 Südharz/ OT Stolberg

Organization and Contact Information

Prof. Dr. Wolfgang Härdle
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Location

Gasthaus Kupfer, Am Markt 23, 06536 Südharz/ OT Stolberg
Germany

Humboldt-Universität zu Berlin
LvB Chair of Statistics

Wolfgang Härdle
Brenda López Cabrera
Cathy Yi-Hsuan Chen
Junjie Hu
Awdesch Melzer

Universität St. Gallen

Thomas Walther

Universität Duisburg-Essen
Chair of Energy Trading and Finance

Rüdiger Kiesel
Florian Ziel
Björn Fischbach
Anke Kramer
Stephan Prell

Tuesday, 10.04.18

Arrival

<u>18:00</u> -	Arrival
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Wednesday, 11.04.18

Opening Session

<u>7:00</u> - 9:00	Breakfast
<u>9:30</u> - 10:30	Welcome speech: Wolfgang Härdle: Cryptocurrencies
<u>10:30</u> - 11:00	Coffee Break
<u>11:00</u> - 11:40	Björn Fischbach: Methods of decision theory in the context of climate policy
<u>13:00</u> - 14:00	Lunch

Presentations: A

<u>14:00</u> - 14:40	Stephan Prell: Optimizing a PV-linked battery storage using Regression Monte-Carlo with adaptive basis selection
<u>14:40</u> - 15:20	Awdesch Melzer: Cluster-based wind power forecasting with Markov-switching FDA
<u>15:20</u> - 16:00	Florian Ziel: Modeling of the non-linear impact of renewable energy forecasts on intra-day electricity prices
<u>16:00</u> - 16:30	Coffee Break

Presentations: B

<u>16:30 - 17:10</u>	Junjie Hu: Electricity load forecasting in chemical production
<u>17:10 - 17:50</u>	Thomas Walther: Modeling and Forecasting Commodity Market Volatility with Long-term Economic and Financial Variables
<u>19:00</u>	Dinner

Thursday 12.04.18

Sports

<u>07:00 - 09:00</u>	Breakfast
<u>10:00 - 12:00</u>	Sports
<u>12:00 -</u>	Departure