ENERGY FINANCE WORKSHOP 2019

April 15-17, 2019
Gasthaus Kupfer, Am Markt 23, 06536 Südharz/OT Stolberg

Organization

Prof. Dr. Rüdiger Kiesel
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Participants

Universität Duisburg-Essen

Rüdiger Kiesel
Florian Ziel
Björn Fischbach
Nikolaus Graf von Luckner
Anke Kramer
Marcel Kremer
Sergei Kulakov
Michal Narajewski
Jan Wollmann

Humboldt-Universität zu Berlin

Wolfgang Härdle
Junjie Hu
Keyan Liu
Awdesch Melzer
Bingling Wang

Universität St. Gallen

Thomas Walther
### Monday, April 15

<table>
<thead>
<tr>
<th>Time</th>
<th>Activity</th>
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<tbody>
<tr>
<td>13:00 – 14:00</td>
<td>Arrival and lunch (at own cost)</td>
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<tr>
<td>14:00 – 14:40</td>
<td><strong>Wolfgang Härdle:</strong> <em>Opinion networks and communities in social media</em></td>
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<tr>
<td>14:40 – 15:20</td>
<td><strong>Keyan Liu:</strong> <em>Financial Risk Meter – CoVaR, quantile Lasso, cross validation, logistic regression</em></td>
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<tr>
<td>15:20 – 16:00</td>
<td><strong>Florian Ziel:</strong> <em>Combined Portfolio Rules under Parameter Uncertainty</em></td>
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<tr>
<td>16:30 – 18:30</td>
<td>Sports (swimming)</td>
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<tr>
<td>19:30</td>
<td>Dinner (at own cost)</td>
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### Tuesday, April 16

<table>
<thead>
<tr>
<th>Time</th>
<th>Activity</th>
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<tbody>
<tr>
<td>07:00 – 09:00</td>
<td>Breakfast</td>
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<tr>
<td>09:30 – 12:30</td>
<td>Sports (sports ground)</td>
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<tr>
<td>13:30 – 14:30</td>
<td>Lunch break (at own cost)</td>
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<tr>
<td>14:30 – 15:10</td>
<td><strong>Marcel Kremer:</strong> <em>A Fundamental Model for Continuous Intraday Electricity Trading of 15-Minute Contracts</em></td>
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<tr>
<td>15:10 – 15:50</td>
<td><strong>Jan Wollmann:</strong> <em>A Mathematical Model of the Carbon Bubble</em></td>
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<tr>
<td>15:50 – 16:10</td>
<td>Coffee break</td>
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<tr>
<td>16:10 – 16:50</td>
<td><strong>Thomas Walther:</strong> <em>Forecasting negative electricity prices</em></td>
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<tr>
<td>16:50 – 17:30</td>
<td><strong>Michał Narajewski:</strong> <em>Econometric modelling and forecasting of intraday electricity prices</em></td>
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<td>17:30 – 17:40</td>
<td>Coffee break</td>
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<tr>
<td>17:40 – 18:20</td>
<td><strong>Sergei Kulakov:</strong> <em>Determining the Demand Elasticity in a Wholesale Electricity Market</em></td>
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<td>18:20 – 19:00</td>
<td><strong>Bingling Wang:</strong> <em>K-expectile clustering</em></td>
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<td>19:00</td>
<td>Dinner (at own cost)</td>
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<tr>
<td>Time</td>
<td>Session</td>
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<tr>
<td>07:00 – 09:00</td>
<td>Breakfast</td>
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<tr>
<td>09:15 – 09:55</td>
<td><strong>Anke Kramer</strong>: Modeling Order Arrivals by Point Processes Driven by</td>
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<td></td>
<td>Explanatory Factors</td>
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<td>09:55 – 10:35</td>
<td><strong>Nikolaus Graf von Luckner</strong>: Hawkes processes for modeling events</td>
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<tr>
<td></td>
<td>on the intraday power market and their application in optimal market</td>
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<td>maker pricing</td>
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<td>10:35 – 11:15</td>
<td><strong>Björn Fischbach</strong>: Modelling Climate Change and Uncertainty</td>
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<td>11:15 – 11:30</td>
<td>Coffee break</td>
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<tr>
<td>11:30 – 12:10</td>
<td><strong>Awdesch Melzer</strong>: Joint Tensor Expectile Regression for Electricity</td>
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<td>Day-Ahead Price Curves</td>
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<td>12:10 – 12:50</td>
<td><strong>Junjie Hu</strong>: Realized Cryptocurrency Volatility Forecasting</td>
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<td>13:00</td>
<td>Departure</td>
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