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	
13:00 – 14:00	Arrival and lunch (at own cost)
14:00 – 14:40	**Wolfgang Härdle**: *Opinion networks and communities in social media*
14:40 – 15:20	**Keyan Liu**: *Financial Risk Meter – CoVaR, quantile Lasso, cross validation, logistic regression*
15:20 – 16:00	**Florian Ziel**: *Combined Portfolio Rules under Parameter Uncertainty*
16:30 – 18:30	Sports (swimming)
19:30	Dinner (at own cost)

Tuesday, April 16	
07:00 – 09:00	Breakfast
09:30 – 12:30	Sports (sports ground)
13:30 – 14:30	Lunch break (at own cost)
14:30 – 15:10	**Marcel Kremer**: *A Fundamental Model for Continuous Intraday Electricity Trading of 15-Minute Contracts*
15:10 – 15:50	**Jan Wollmann**: *A Mathematical Model of the Carbon Bubble*
15:50 – 16:10	Coffee break
16:10 – 16:50	**Thomas Walther**: *Forecasting negative electricity prices*
16:50 – 17:30	**Michał Narajewski**: *Econometric modelling and forecasting of intraday electricity prices*
17:30 – 17:40	Coffee break
17:40 – 18:20	**Sergei Kulakov**: *Determining the Demand Elasticity in a Wholesale Electricity Market*
18:20 – 19:00	**Bingling Wang:** *K-expectile clustering*
19:00	Dinner (at own cost)

Wednesday, April 17	
07:00 – 09:00	Breakfast
09:15 – 09:55	**Anke Kramer**: *Modeling Order Arrivals by Point Processes Driven by Explanatory Factors*
09:55 – 10:35	**Nikolaus Graf von Luckner**: *Hawkes processes for modeling events on the intraday power market and their application in optimal market maker pricing*
10:35 – 11:15	**Björn Fischbach**: *Modelling Climate Change and Uncertainty*
11:15 – 11:30	Coffee break
11:30 – 12:10	**Awdesch Melzer**: *Joint Tensor Expectile Regression for Electricity Day-Ahead Price Curves*
12:10 – 12:50	**Junjie Hu**: *Realized Cryptocurrency Volatility Forecasting*
13:00	Departure