

ENERGY FINANCE WORKSHOP 2022

April 11 - 13 , 2022

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

Organization

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Participants

Universität Duisburg-Essen

Rüdiger Kiesel
Alexander Blasberg
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Kateryna Chekriy
Jan Wollmann
Florian Ziel
Andrej Bajic
Michal Narajewsk

Humboldt-Universität zu Berlin

Wolfgang Karl Härdle
Brenda Lopez Cabrera
Cathy Chen
Michael Althof
Lili Matic
Julian Winkel

Brandenburgische Technische Universität Cottbus

Souhir Ben Amor

Monday, April 11

13:00 – 14:00	Arrival and lunch (at own cost)
14:15 – 14:45	Kateryna Chekriy: Temperature Alignment Trajectories
14:45 – 15:15	Jan Wollmann: Equilibrium Models for The Market Stability Reserve with Non-linear Cost Functional
16:00 – 18:30	Sports (swimming)
19:00	Dinner (at own cost)

Tuesday, April 12

07:30 – 09:00	Breakfast
09:00 – 12:00	Sports (sports ground)
13:00 – 14:30	Lunch (at own cost)
14:30 – 15:00	Alexander Blasberg: Climate Default Swap – Disentangling the Exposure to Transition Risk Through CDS
15:00 – 15:30	Souhir BenAmor, Julian Winkel: A hybrid system for electricity price forecasting.
15:30 – 15:45	Coffee break
15:45 – 16:15	Lili Matic: Shapely value
16:15 - 16:45	Florian Ziel: CRPS learning with applications to carbon and energy markets.
19:00	Dinner (at own cost)

Wednesday, April 13

07:30 – 09:00	Breakfast
09:30 – 10:00	Andrej Bajic (Fa. Deloitte): A Machine Learning-Based Analysis of Company-Level Emissions and ESG Data Disclosure.
10:00 – 10:30	Michael Altof: The Carbon Credit Market
10:30 – 10:45	Coffee break
10:45 – 11:15	Michal Narajewski: Optimal bidding in hourly and quarter-hourly electricity price auctions: trading large volumes of power with market impact and transaction costs.
12:00	Departure