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Stochastic Energy Pricing Models

IAM 753

1st meeting:

***Monday, September 28, 11:30 h – 13:30 h,
in IAM 209 (Sinif)***

<http://www3.iam.metu.edu.tr/iam/images/1/12/IAM753-2009-1-syllabus.pdf>

This class may be interesting in particular for those of you who are interested in pricing of commodities like electricity, oil, gas, and related processes of climate and weather.

This topic will already very hot in Europe and also is becoming important for Turkey with projects like NABUCCO in forthcoming years.

For questions of any on the lecture please visit me in the next days or contact me by e-mail (mrainer@metu.edu.tr).

Martin Rainer