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Financial Derivatives and Hedging in Energy Markets

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Message from the Guest Editors

Energy derivatives play an important role in the modern financial system and are widely used for speculation, industrial production planning, and risk hedging. In the global energy markets, energy derivatives enable participants to manage the risk associated with volatile prices, speculate on future price movements, and achieve investment diversification. Definitively, they encourage better price discovery and risk transfer.

Therefore, mathematical and statistical tools are important for estimating, implementing and calibrating quantitative models, pricing and trading energy-linked products, and managing basic and complex portfolio risks.

Topics for consideration in this Special Issue include, among others, the following:

- **The pricing of energy derivatives;**
- **Hedging with futures, options, and swaps;**
- **Portfolio risk management;**
- **Modeling dynamic hedge ratios;**
- **Mathematical finance;**
- **Advanced hedging measures;**
- **Risk-neutral valuation;**
- **The arbitrage theory;**
- **Derivative trading.**

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Special Issue

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Message from the Editor-in-Chief

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- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

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