INVITATION TO THE PRESENTATION ABOUT THE WORKPLACEMENT

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“Quantitative Risk Management: Applied Methods in Energy Markets”

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Abstract

Quantitative Risk Management forms an important component of any company working adjacent to energy markets. During my internship at Kelag, I had the opportunity to maintain and develop metrics that support the assessment of risk and inform the decision making process. These included the Value at Risk metrics and slight variants thereof, as well as the Open Position which is based on an optimisation approach that accounts for market relationships between different energy products. This presentation will outline my main tasks during the internship by describing the above metrics and their applications in the energy market in more detail.

Albrecht Gebhardt and the Department of Statistics look forward to seeing you at the talk!