



# **Energy Risk: Valuing and Managing Energy Derivatives: Valuing and Managing Energy Derivatives**

*Dragana Pilipovic, Dragana Pilipovic*

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Written by renowned energy risk expert Dragana Pilipovic this revised classic examines market behavior, covering both quantitative analysis and trader-oriented insights. The book shows how to establish a modeling process that involves the key players\_managers, traders, quantitative analysts, and engineers\_and provides practical answers to energy trading and risk management questions.

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- New to this edition: three new chapters on the emerging energy market and marked-to-market issues; new material on energy-specific models, seasonal effects, and the derivation of the mean-reverting price model; and more

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