

Premia 18

Energy and Commodities

Monte Carlo option pricing for swing options using a Malliavin approach

Variance optimal hedging for processes with independent increments

Efficient pricing of Swing options in Lévy-driven models

Efficient Pricing of Commodity Options with Early-Exercise under the Ornstein–Uhlenbeck process

Approximations for Spread options in the commodity market

Multi-asset Spread Option Pricing and Hedging.

Approximations for commodities

A finite dimensional approximation for pricing moving average options.