

Workshop

„RISK MANAGEMENT in ENERGY PRODUCTION and TRADING“

Sep 12th-13th 2013, University Campus Vienna (Aula)

Schedule

Thu, 12th: 09:00 – 09:15 *Welcome*

09:15 – 09:45 Rita D'ECCLESIA - Recent studies on Electricity Pricing

09:45 – 10:15 Florentina PARASCHIV - Price dynamics in electricity markets

10:15 – 10:45 *Coffee Break*

10:45 – 11:15 Andreas EICHHORN - Challenges in Optimization of Power Generation
in a Market Environment

11:15 – 11:45 Michael GENDREAU - Mid-term planning models for electricity
generation in large networks: Some recent advances in modeling and
solution techniques

11:45 – 12:15 Martin DENSING - Price-Driven Hydropower Dispatch Under
Uncertainty

12:15 – 14:00 *Lunch*

14:00 – 14:30 Asgeir TOMASGARD - Risk Measures in multi-horizon scenario trees

14:30 – 15:00 Andreas GROTHEY - Controlled Islanding as Robust Operator
Response under Uncertainty

15:00 – 15:30 *Coffee Break*

15:30 – 16:00 Claudia SAGASTIZABAL - An Approximation Scheme for Finding
Equilibria in Energy Markets with Risk Aversion

16:00 – 16:30 Maria Teresa VESPUCCI - Optimal Planning and Economic Evaluation
of Trigeneration Districts

16:30 – 17:00 *Book Presentation*

19:00 *Dinner at Vine Tavern*

- Fri, 13th:** 09:00 – 09:30 Luis BARINGO - Investment in Stochastic Electricity-Production Facilities
- 09:30 – 10:00 Daniel KUHN - Decision Rules in Power Systems Operation and Planning
- 10:00 – 10:30 David WOZABAL - Stochastic optimization of a gas plant with storage taking into account take-or-pay restrictions

10:30 – 11:00 Coffee Break

- 11:00 – 11:30 Stein-Erik FLETEN - Risk Management of Production Cash Flows: Evidence from Hydropower
- 11:30 – 12:00 Peter BURGHERR - Comparative Assessment of Accident Risks in the Energy Sector
- 12:00 – 12:30 Raimund KOVACEVIC - Pricing of Energy Contracts

12:30 Closing and Lunch