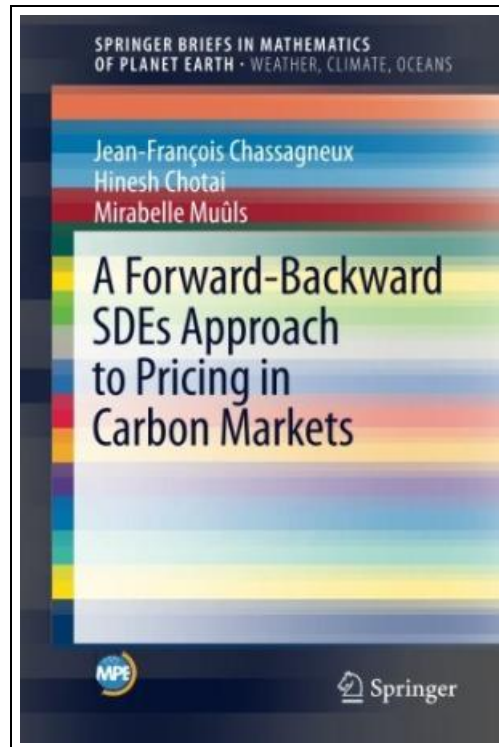


A Forward-Backward SDEs Approach to Pricing in Carbon Markets (Mathematics of Planet Earth)



Filesize: 7.41 MB

Reviews

It is great and fantastic. Better than never, though i am quite late in start reading this one. Your life period will likely be transform once you comprehensive reading this book.

(Blanca Davis)

A FORWARD-BACKWARD SDES APPROACH TO PRICING IN CARBON MARKETS (MATHEMATICS OF PLANET EARTH)

DOWNLOAD



To get **A Forward-Backward SDEs Approach to Pricing in Carbon Markets (Mathematics of Planet Earth)** eBook, make sure you click the hyperlink listed below and save the document or get access to other information which might be relevant to **A FORWARD-BACKWARD SDES APPROACH TO PRICING IN CARBON MARKETS (MATHEMATICS OF PLANET EARTH)** ebook.

Springer. Paperback. Condition: New. In this Brief, the authors consider a mathematical model for the pricing of emissions permits. The model has particular applicability to the European Union Emissions Trading System (EU ETS) but could also be used to consider the modeling of other cap-and-trade schemes. As a response to the risk of Climate Change, carbon markets are currently being implemented in regions worldwide and already represent more than 30 billion. However, scientific, and particularly mathematical, studies of these carbon markets are needed in order to expose their advantages and shortcomings, as well as allow their most efficient implementation. This Brief reviews mathematical properties such as the existence and uniqueness of solutions for the pricing problem, stability of solutions and their behavior. These fit into the theory of fully coupled forward-backward stochastic differential equations (FBSDEs) with irregular coefficients. The authors present a numerical algorithm to compute the solution to these non-standard FBSDEs. They also carry out a case study of the UK energy market. This involves estimating the parameters to be used in the model using historical data and then solving a pricing problem using the aforementioned numerical algorithm. The Brief is of interest to researchers in stochastic processes and their applications, and environmental and energy economics. Most sections are also accessible to practitioners in the energy sector and climate change policy-makers. This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Paperback.



[Read A Forward-Backward SDEs Approach to Pricing in Carbon Markets \(Mathematics of Planet Earth\) Online](#)



[Download PDF A Forward-Backward SDEs Approach to Pricing in Carbon Markets \(Mathematics of Planet Earth\)](#)

Related PDFs



[PDF] Dont Line Their Pockets With Gold Line Your Own A Small How To Book on Living Large

Access the link below to download and read "Dont Line Their Pockets With Gold Line Your Own A Small How To Book on Living Large" document.

[Save eBook](#)

»



[PDF] Summer Fit Preschool to Kindergarten Math, Reading, Writing, Language Arts Fitness, Nutrition and Values

Access the link below to download and read "Summer Fit Preschool to Kindergarten Math, Reading, Writing, Language Arts Fitness, Nutrition and Values" document.

[Save eBook](#)

»



[PDF] The Day I Forgot to Pray

Access the link below to download and read "The Day I Forgot to Pray" document.

[Save eBook](#)

»



[PDF] DK Readers Invaders From Outer Space Level 3 Reading Alone

Access the link below to download and read "DK Readers Invaders From Outer Space Level 3 Reading Alone" document.

[Save eBook](#)

»



[PDF] DK Readers Animal Hospital Level 2 Beginning to Read Alone

Access the link below to download and read "DK Readers Animal Hospital Level 2 Beginning to Read Alone" document.

[Save eBook](#)

»



[PDF] DK Readers Day at Greenhill Farm Level 1 Beginning to Read

Access the link below to download and read "DK Readers Day at Greenhill Farm Level 1 Beginning to Read" document.

[Save eBook](#)

»