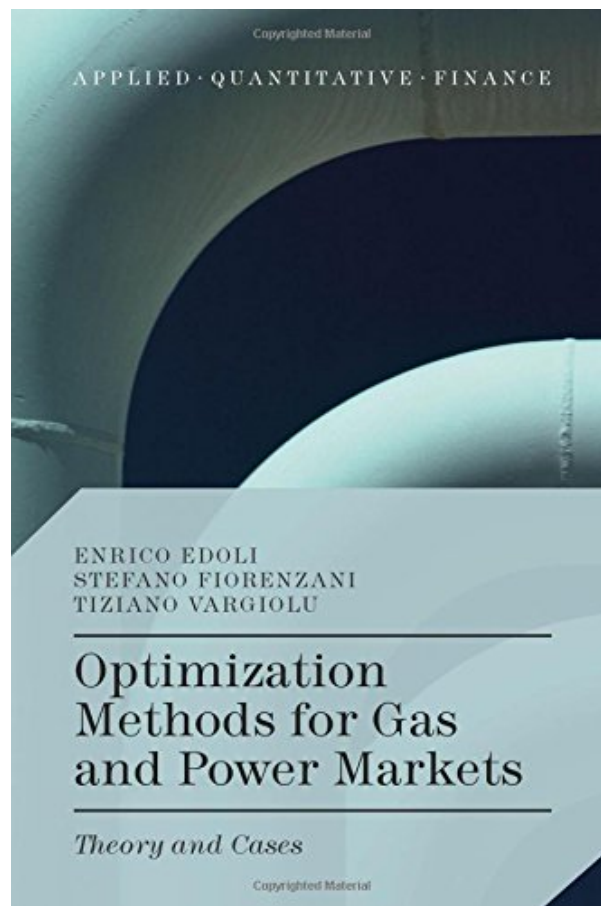
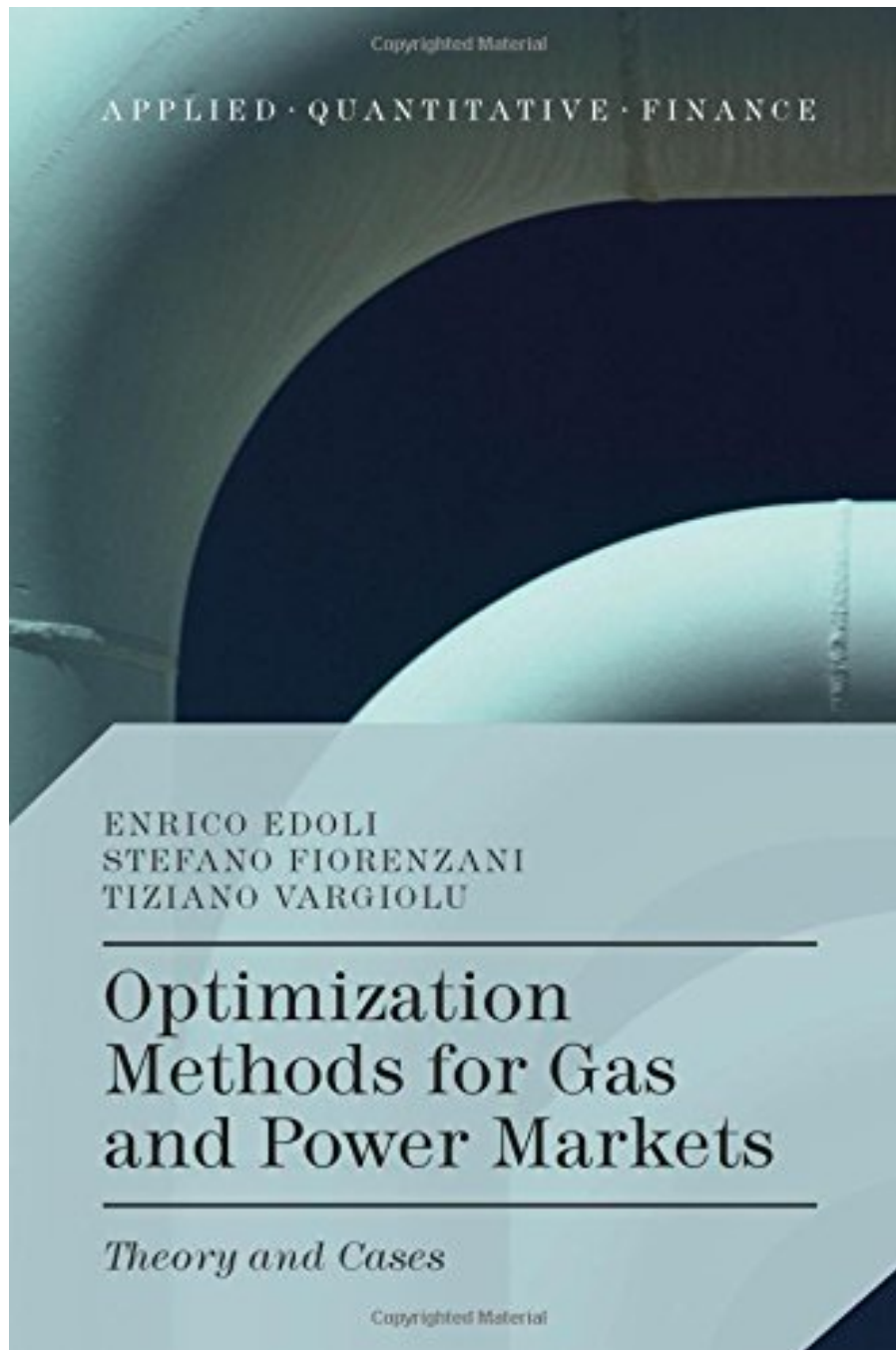


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Review

Energy markets are extremely competitive markets. Optimization of business decisions is fundamental for performance maximization. This book represents an excellent synthesis of optimization theory and practice applied to a wide and significant range of cutting-edge business problems characterizing power and natural gas markets.'

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- Fred Espen Benth, Professor of Mathematical Finance at the University of Oslo, Department of Mathematics and Deputy Manager

From the Back Cover

As power and gas markets are becoming more and more mature and globally competitive, the importance of reaching maximum potential economic efficiency is fundamental in all the sectors of the value chain, from investments selection to asset optimization, trading and sales. Optimization techniques can be used in many different fields of the energy industry, in order to reduce production and financial costs, increase sales revenues and mitigate all kinds of risks potentially affecting the economic margin. For this reason the

industry has now focused its attention on the general concept of optimization and to the different techniques (mainly mathematical techniques) to reach it.

Optimization Methods for Gas and Power Markets presents both theoretical elements and practical examples for solving energy optimization issues in gas and power markets. Starting with the theoretical framework and the basic business and economics of power and gas optimization, it quickly moves on to review the mathematical optimization problems inherent to the industry, and their solutions – all supported with examples from the energy sector. Coverage ranges from very long-term (and capital intensive) optimization problems such as investment valuation/diversification to asset (gas and power) optimization/hedging problems, and pure trading decisions.

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Optimization Methods for Gas and Power Markets provides a valuable quantitative guide to the technicalities of optimization methodologies in gas and power markets; it is essential reading for practitioners in the energy industry and financial sector who work in trading, quantitative analysis and energy risk modeling.

About the Author

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