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Quantitative and empirical analysis of energy markets

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Abstrak

Bringing together leading-edge research and innovative energy markets econometrics, this book collects the authors most important recent contributions in energy economics. In particular, the book: applies recent advances in the field of applied econometrics to investigate a number of issues regarding energy markets, including the theory of storage and the efficient markets hypothesis presents the basic stylized facts on energy price movements using correlation analysis, causality tests, integration theory, cointegration theory, as well as recently developed procedures for testing for shared and codependent cycles uses recent advances in the financial econometrics literature to model time-varying returns and volatility in energy prices and to test for causal relationships between energy prices and their volatilities explores the functioning of electricity markets and applies conventional models of time series analysis to investigate a number of issues regarding wholesale power prices in the western North American markets applies tools from statistics and dynamical systems theory to test for nonlinear dynamics and deterministic chaos in a number of North American hydrocarbon markets (those of ethane, propane, normal butane, iso-butane, naptha, crude oil, and natural gas)