



Modeling and Pricing in Financial Markets for Weather Derivatives (Advanced Series on Statistical Science and Applied Probability)

Fred Espen Benth, Jurate Saltyte Benth

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Weather derivatives provide a tool for weather risk management, and the markets for these exotic financial products are gradually emerging in size and importance. This unique monograph presents a unified approach to the modeling and analysis of such weather derivatives, including financial contracts on temperature, wind and rain. Based on a deep statistical analysis of weather factors, sophisticated stochastic processes are introduced modeling the time and space dynamics. Applying ideas from the modern theory of mathematical finance, weather derivatives are priced, and questions of hedging analyzed. The treatise contains an in-depth analysis of typical weather contracts traded at the Chicago Mercantile Exchange (CME), including so-called CDD and HDD futures. The statistical analysis of weather variables is based on a large data set from Lithuania.

The monograph includes the research done by the authors over the last decade on weather markets. Their work has gained considerable attention, and has been applied in many contexts.

Readership: Researchers in mathematical/quantitative finance, environmental/energy economics.

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