



Course and Examination Fact Sheet: Autumn Semester 2017

9,184: Energy Finance

ECTS credits: 4

Overview examination/s

(binding regulations see below)

Decentral - Written examination (70%, 90 mins.)

Decentral - Group examination paper (all given the same grades) (30%)

Attached courses

Timetable -- Language -- Lecturer

[9,184,1.00 Energy Finance](#) -- Englisch -- [Paraschiv Florentina](#)

Course information

Course prerequisites

The course is quantitatively oriented. Basic knowledge of econometrics is required.

The course is recommended for MBF-students in their first or third semester of the program.

Course content

Modeling electricity prices (time series, factor models, fundamental models with focus on renewable energies)

The impact of renewable energies on electricity trading

Coal market interdependencies

Gas market interdependencies

Oil market interdependencies

Derivation of Price Forward Curves

Case studies: Energy Trading

Course structure

The course will take place in the Trading Room with access to the computers for the case studies. It is organized as block course taking place Fridays and Saturdays in October (4 hours/session)



Course literature

To be provided at the class. The literature will consist mainly of academic papers proposed for group works. All relevant literature will be provided via Studynet in due time.

Additional course information

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Examination information

Examination sub part/s

1. Examination sub part (1/2)

Examination time and form

Decentral - Written examination (70%, 90 mins.)

Remark

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Examination-aid rule

Extended Closed Book

The use of aids is limited; any additional aids permitted are exhaustively listed under "Supplementary aids". Basically, the following is applicable:

- At such examinations, all the pocket calculators of the Texas Instruments TI-30 series and mono- or bilingual dictionaries (no subject-specific dictionaries) without hand-written notes are admissible. Any other pocket calculator models and any electronic dictionaries are inadmissible.
- In addition, any type of communication, as well as any electronic devices that can be programmed and are capable of communication such as notebooks, tablets, PDAs, mobile telephones and others, are inadmissible.
- Students are themselves responsible for the procurement of examination aids.

Supplementary aids

No supplementary aids

Examination languages

Question language: English

Answer language: English

2. Examination sub part (2/2)

Examination time and form

Decentral - Group examination paper (all given the same grades) (30%)

Remark

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Examination-aid rule

Term papers

- Term papers must be written without anyone else's help and in accordance with the known quotation standards, and



they must contain a declaration of authorship.

- The documentation of sources (quotations, bibliography) has to be done throughout and consistently in accordance with the APA or MLA standards. The indications of the sources of information taken over verbatim or in paraphrase (quotations) must be integrated into the text in accordance with the precepts of the applicable quotation standard, while informative and bibliographical notes must be added as footnotes (recommendations and standards can be found, for example, in METZGER, C. (2015), Lern- und Arbeitsstrategien (11th ed., 4th printing). Aarau: Sauerländer).
- For any work written at the HSG, the indication of the page numbers both according to the MLA and the APA standard is never optional.
- Where there are no page numbers in sources, precise references must be provided in a different way: titles of chapters or sections, section numbers, acts, scenes, verses, etc.
- For papers in law, the legal standard is recommended (by way of example, cf. FORSTMOSER, P., OGOREK R. et SCHINDLER B. (2014, Juristisches Arbeiten: Eine Anleitung für Studierende (5. Auflage), Zürich: Schulthess, or the recommendations of the Law School).

Supplementary aids

No supplementary aids.

Examination languages

Question language: English

Answer language: English

Examination content

All slides which will be presented at the class will be required for the written examination. The exam will consist of open questions related to the material taught at the class and one Essay, where the originality and capacity of synthesis will be tested.

Examination relevant literature

Slides taught at the class and published articles which will be available on Srudynet for each module.

Please note

We would like to point out to you that this fact sheet has absolute priority over other information such as StudyNet, faculty members' personal databases, information provided in lectures, etc.

When will the fact sheets become binding?

- Information about courses and examination time (central/decentral and grading form): from the start of the bidding process on 24 August 2017
- Information about decentral examinations (examination-aid rule, examination content, examination relevant literature): after the 4th semester week on 16 October 2017
- Information about central examinations (examination-aid rule, examination content, examination relevant literature): from the start of the enrolment period for the examinations on 06 November 2017

Please look at the fact sheet once more after these deadlines have expired.