



Energy Price Volatility and Forecast Uncertainty, October 2009

By -

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.It is often noted that energy prices are quite volatile, reflecting market participants adjustments to new information from physical energy markets and/or markets in energyrelated financial derivatives. Price volatility is an indication of the level of uncertainty, or risk, in the market. This paper describes how markets price risk and how the marketclearing process for risk transfer can be used to generate price bands around observed futures prices for crude oil, natural gas, and other commodities. These bands provide a quantitative measure of uncertainty regarding the range in which markets expect prices to trade.



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