

Conferences > 2009 International Conference... ?

# Power market risk management based on range forward contracts

Publisher: IEEE

Cite This

PDF

F. Wang ; X. Y. Zhou All Authors

1Cites in Paper

127Full Text Views



## Alerts

Manage Content Alerts  
Add to Citation Alerts

Abstract	<div>Down</div> <div>PDF</div>
Authors	
Figures	
References	
Citations	
Keywords	
Metrics	

**Abstract:**For hedging the market risk, the electrical forward contracts are subjected to the extensive concern and research. A new electricity range forward contract with bilateral... **View more**

► Metadata

**Abstract:**  
For hedging the market risk, the electrical forward contracts are subjected to the extensive concern and research. A new electricity range forward contract with bilateral financial options is introduced, which allows both seller and buyer to take advantage of flexibility in generation and consumption to obtain benefits while simultaneously removing the risk of market price fluctuations. The optimal quantity of put options and call options can be calculated by modeling the maximum expected benefits of them. It is

## Contents



Authors	▼
Figures	▼
References	▼
Citations	▼
Keywords	▼
Metrics	▼

This website utilizes technologies such as cookies to enable essential site functionality, as well as for analytics, personalization, and targeted advertising purposes. You may change your settings at any time or accept the default settings. You may close this banner to continue with only essential cookies. [Privacy Policy](#)

### Storage Preferences

- ☐ Targeted Advertising
- ☐ Personalization
- ☐ Analytics

Save

Accept All

Reject All

IEEE Account

- » [Change Username/Password](#)
- » [Update Address](#)

Purchase Details

- » [Payment Options](#)
- » [Order History](#)
- » [View Purchased Documents](#)

Profile Information

- » [Communications Preferences](#)
- » [Profession and Education](#)
- » [Technical Interests](#)

Need Help?

- » **US & Canada:** +1 800 678 4333
- » **Worldwide:** +1 732 981 0060
- » [Contact & Support](#)

This website utilizes technologies such as cookies to enable essential site functionality, as well as for analytics, personalization, and targeted advertising purposes. You may change your settings at any time or accept the default settings. You may close this banner to continue with only essential cookies. [Privacy Policy](#)

Storage Preferences

- ☐ Targeted Advertising
- ☐ Personalization
- ☐ Analytics

Save

Accept All

Reject All