







▶ List of Issues ▶ Volume 19, Issue 1 ▶ The Implied Market Price of Weather Risk

Applied Mathematical Finance > Volume 19, 2012 - Issue 1

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Original Articles

Implied Market Price of Weather Risk

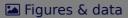
Wolfgang Karl Härdle & Brenda López Cabrera

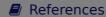
Pages 59-95 | Received 07 May 2010, Accepted 28 Feb 2011, Published online: 17 Oct 2011

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Acknowledgement

We thank Fred Espen Benth and two anonymous referees for several constructive and insightful suggestions on how to improve the article.

Related Research Data

Localising temperature risk

Source: Taylor & Francis: SSH Journals

Modeling temperature behaviors: Application to weather derivative valuation

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Pricing temperature derivatives with a filtered historical simulation approach

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