CoE-MaSS weekly seminar series

THE DST-NRF CENTRE OF EXCELLENCE IN MATHEMATICAL AND STATISTICAL SCIENCES (CoE-MaSS) PRESENTS A SEMINAR BY

Dr Rodwell Kufakunesu

(University of Pretoria, Pretoria)

“On the Sensitivity Analysis of Commodity Quanto Options”

Friday, 27 Oct 2017
10h30-11h30

Broadcast live from:
Videoconferencing Facility, 1st Floor
T.W. Kambule Mathematical Sciences Building, Wits We

How to connect to this seminar remotely:
You can connect remotely via Vidyo to this research seminar by clicking here: http://wits-vc.tenet.ac.za/flex.html?roomdirect.html&key=y0SSOwFsvsidbzg4qFdWXvvQtyI
You must please join in the virtual venue (called *“CoE Seminar Room (Wits)”* on Vidyo) strictly between **10h00-10h15**. No latecomers will be added.
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Title:
On the Sensitivity Analysis of Commodity Quanto Options

Presenter:
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Abstract:
In recent years there have been an advent of quanto options in the energy market. These are rather a different type from other markets, since the structure of the payoff is written as a product of an underlying energy index and a measure of temperature. In the HJM framework and adopting the futures energy/temperature dynamics, we use the Malliavin calculus to derive the delta and the cross-gamma expectation formulas using the Clark-Ocone formula.