



Optimization Methods for Gas and Power Markets: Theory and Cases (Applied Quantitative Finance)

Stefano Fiorenzani, Enrico Edoli, Tiziano Vargiolu

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This is a valuable, quantitative guide to the technicalities of optimization methodologies in gas and power markets, and will be of interest to practitioners in the energy industry and financial sector who work in trading, quantitative analysis and energy risk modeling.

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