

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=y0SSOwFsvsidbzg4qFdWXvvQtyl>

You must please join in the virtual venue (called “CoE Seminar Room (Wits)” on Vidyo) strictly between **10h00-10h15**. No latecomers will be added.

Contact for Vidyo Technical support before the Seminar: +27 11 717 6079

Important videoconferencing netiquette:

Once the seminar commences, please mute your own microphone so that there is no feedback from your side into the virtual room. During the Q&A slot you can then unmute your microphone if you have a question to ask the speaker.

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.