

MODELING MINERAL AND ENERGY MARKETS

by

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Modeling Mineral And Energy Markets

Peter V. Schaeffer



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Modeling Mineral and Energy Markets Walter C. Labys, 2012-12-06 This book provides a framework for analyzing and forecasting a variety of mineral and energy markets and related industries. Such modeling activity has been at the forefront of the economic and engineering professions for some time, having received a major stimulus following the first oil price shock in 1973. Since that time, other shocks have affected these markets and industries, causing disequilibrium economic adjustments which are difficult to analyze and to predict. Moreover, geopolitics remains an important factor which can destabilize crude oil markets and associated refining industries. Mineral and energy modeling consequently has become a major interest of energy-related corporations, mining and drilling companies, metal manufacturers, public utilities, investment banks, national government agencies, and international organizations. This book hopes to advance mineral and energy modeling as follows:

1. The modeling process is presented sequentially by leading the model builder from model specification, estimation, simulation, and validation to practical model applications, including explaining history, analyzing policy, and market and price forecasting.
2. New developments in modeling approaches are presented, which encompass econometric market and industry models, spatial equilibrium and programming models, optimal resource depletion models, input-output models, economic sector models, and macro-oriented energy interaction models, including computable general equilibrium.
3. The verification and application of the models is considered not only individually but also in relation to the performance of alternative modeling approaches.
4. The modeling framework includes a perspective on new directions so that the present model building advice will extend into the future.

Commodity Modeling and Pricing Peter V. Schaeffer, 2008-10-06

Commodity Modeling and Pricing provides extensions and applications of state-of-the-art methods for analyzing resource commodity behavior. Drawing from the seminal work of Professor Walter Labys on the development of econometric methods for forecasting commodity prices, this collection of essays features expert contributors ranging from practitioners in private industry, public sector, and nongovernmental organizations to scholars in higher education, all of whom were Labys's former students or collaborators. Filled with in-depth insights and expert advice, *Commodity Modeling and Pricing* contains the information you need to excel in this demanding environment.

Modeling and Forecasting Primary Commodity Prices Walter C. Labys, 2017-03-02 Recent economic growth in China and other Asian countries has led to increased commodity demand, which has caused price rises and accompanying price fluctuations not only for crude oil but also for many other raw materials. Such trends mean that world commodity markets are once again under intense scrutiny. This book provides new insights into the modeling and forecasting of primary commodity prices by featuring comprehensive applications of the most recent methods of statistical time series analysis. The latter utilize econometric methods concerned with structural breaks, unobserved components, chaotic discovery, long memory, heteroskedasticity, wavelet estimation, and fractional integration. Relevant tests employed include neural networks, correlation dimensions, Lyapunov exponents, fractional

integration and rescaled range The price forecasting involves structural time series trend plus cycle and cyclical trend models Practical applications focus on the price behaviour of more than twenty international commodity markets

Complementarity Modeling in Energy Markets Steven A. Gabriel, Antonio J. Conejo, J. David Fuller, Benjamin F. Hobbs, Carlos Ruiz, 2012-07-20 This addition to the ISOR series introduces complementarity models in a straightforward and approachable manner and uses them to carry out an in depth analysis of energy markets including formulation issues and solution techniques In a nutshell complementarity models generalize a optimization problems via their Karush Kuhn Tucker conditions b on cooperative games in which each player may be solving a separate but related optimization problem with potentially overall system constraints e g market clearing conditions c conomic and engineering problems that aren t specifically derived from optimization problems e g spatial price equilibria d roblems in which both primal and dual variables prices appear in the original formulation e g The National Energy Modeling System NEMS or its precursor PIES As such complementarity models are a very general and flexible modeling format A natural question is why concentrate on energy markets for this complementarity approach s it turns out energy or other markets that have game theoretic aspects are best modeled by complementarity problems The reason is that the traditional perfect competition approach no longer applies due to deregulation and restructuring of these markets and thus the corresponding optimization problems may no longer hold Also in some instances it is important in the original model formulation to involve both primal variables e g production as well as dual variables e g market prices for public and private sector energy planning Traditional optimization problems can not directly handle this mixing of primal and dual variables but complementarity models can and this makes them all that more effective for decision makers

Competing on Supply Chain Quality Anna Nagurney, Dong Li, 2016-05-30 This book lays the foundations for quality modeling and analysis in the context of supply chains through a synthesis of the economics operations management as well as operations research management science literature on quality The reality of today s supply chain networks given their global reach from sourcing locations to points of demand is further challenged by such issues as the growth in outsourcing as well as the information asymmetry associated with what producers know about the quality of their products and what consumers know Although much of the related literature has focused on the micro aspects of supply chain networks considering two or three decision makers it is essential to capture the scale of supply chain networks in a holistic manner that occurs in practice in order to be able to evaluate and analyze the competition and the impacts on supply chain quality in a quantifiable manner This volume provides an overview of the fundamental methodologies utilized in this book including optimization theory game theory variational inequality theory and projected dynamical systems theory It then focuses on major issues in today s supply chains with respect to quality beginning with information asymmetry followed by product differentiation and branding the outsourcing of production from components to final products to quality in freight service provision The book is filled with numerous real life examples in order to emphasize the generality and

pragmatism of the models and tools The novelty of the framework lies in a network economics perspective through which the authors identify the underlying network structure of the various supply chains coupled with the behavior of the decision makers ranging from suppliers and manufacturers to freight service providers What is meant by quality is rigorously defined and quantified The authors explore the underlying dynamics associated with the competitive processes along with the equilibrium solutions As appropriate the supply chain decision makers compete in terms of quantity and quality or in price and quality The relevance of the various models that are developed to specific industrial sectors including pharmaceuticals and high technology products is clearly made Qualitative analyses are provided along with effective and easy to implement computational procedures Finally the impacts of policy interventions in the form of minimum quality standards and their ramifications in terms of product prices quality levels as well as profits are explored The book is filled with many network figures graphs and tables with data

Energy Market Integration in East Asia Yanrui Wu, Fukunari Kimura, Xunpeng Shi, 2013-12-04 East Asian nations through the dialogue between ASEAN and its partners have been promoting energy market integration EMI for a decade The formation of the East Asian Summit EAS group in 2005 adds new momentum to the EMI course in the region The objective of this edited volume is to present new insights into the understanding of EMI in East Asia and draw implications for further development This book is the first publication of its kind exclusively focusing on EMI in East Asia The chapters are written by a distinguished group of specialists in the field of energy policy business and economics The covered topics range from the general debates about EMI to regional policy responses A variety of qualitative and quantitative methods are employed in this book For qualitative methods public goods theory and the comparative study method are two examples The quantitative methods include economic growth theory principle component approach input output table computable general equilibrium CGE models and econometric techniques Important policy implications can be drawn from the findings One clear message is that EMI should be promoted actively but in a gradual incremental manner Other policy implications are related to inter regional governance infrastructure development and gas market integration The content has not been published elsewhere and hence makes a unique contribution to the literature There are also case studies of specific energy sectors such as petroleum and natural gas Overall this book should be of interest to a wide audience such as academia business analysts and policy makers

An Introduction to Petroleum Technology, Economics, and Politics James G. Speight, 2011-10-24 The perfect primer for both the layperson and the engineer for the new hire and the old hand describing in easy to understand language one of the biggest and most lucrative industries in the world There is only one substance known to mankind that can cause wars influence global economies and make entire countries rich petroleum One teaspoon of the stuff carries enough energy to power a ton truck up a hill It s in the news every single day it influences our lives in ways that we cannot fathom and it is the most important commodity in the world But how much does the average person even the average engineer know about it This book describes the petroleum industry in easy to

understand language for both the layperson and engineer alike From the economics of searching for oil and gas to the pitfalls of drilling and production getting it out of the ground into pipelines into refineries and finally into your gas tank this book covers the petroleum industry like no other treatment before There is coverage of pricing and the economics of this very important resource as well which is useful not only to engineers but to economists and really anyone who uses it From jet fuel to gasoline to natural gas and plastics petroleum is one of the integral products of our lives We are practically bathed in it from birth our food is protected by it and it even has healing properties Learn all about this incredible substance and its fascinating history and highly debated future An Introduction to Petroleum Technology Economics and Politics Gives a thorough summary of the petroleum and natural gas industry from prospect to production to pipeline New technologies such as directional and underbalanced drilling are covered in easy to understand language Useful not only for newcomers and laypersons but for engineers and students particularly those for whom English is a second language Examines the basics of pricing and valuation *China's Approach to Energy Security* Shaofeng Chen, 2023-07-15 This book aims to analyze how and why China takes a state managed marketization approach SMMA to energy security against the backdrop of global efforts of decarbonization and intensified strategic competition between China and the United States How and why does China's SMMA work Taking an evolving historical perspective this book explores China's perception of energy security the policy process institutional restructuring in China's petroleum industry China's foreign energy quest and the ramifications of the Chinese approach on the international energy market and on world decarbonization To demonstrate to what extent China's SMMA differs from other countries it also makes a comparative analyses of the approaches by China the US and India This book will keenly interest scholars of the Chinese political economy climate change and geopolitics Recent Advances in Spatial Equilibrium Modelling Jeroen C.J.M. van den Bergh, Peter Nijkamp, Piet Rietveld, 2012-12-06 Prices and quantities of both stock and flow variables in an economic system are decisively influenced by their spatial coordinates Any equilibrium state also mirrors the underlying spatial structure and a tatonnement process also incorporates the spatial ramifications of consumer and producer behaviour The recognition of the spatial element in the formation of a general equilibrium in a complex space economy already dates back to early work of L. Osch Isard and Samuelson but it reached a stage of maturity thanks to the new inroads made by T. Takayama This book is devoted to spatial economic equilibrium SPE analysis and is meant to pay homage to the founding father of modern spatial economic thinking Professor Takayama This book witnesses his great talents in clear and rigorous economic thinking regarding an area where for decades many economists have been groping in the dark Everybody who wants to study the phenomenon of spatial economic equilibrium will necessarily come across Takayama's work but this necessity is at the same time a great pleasure Studying his work means a personal scientific enrichment in a field which is still not completely explored The present volume brings together recent contributions to spatial equilibrium analysis written by friends and colleagues of Takayama The structure of the book is based on four main uses of

spatial equilibrium models i the imbedding of spatial flows in the economic environment related to e g **Dynamics of Disasters** Ilias S. Kotsireas, Anna Nagurney, Panos M. Pardalos, Stefan Wolfgang Pickl, Chrysafis Vogiatzis, 2024-12-23 Based on the Sixth International Conference on Dynamics of Disasters Piraeus Greece July 2023 this volume includes contributions from experts who share their latest discoveries on disasters either caused by natural phenomena or human activities Authors provide overviews of the tactical points involved in disaster relief outlines of hurdles from mitigation and preparedness to response and recovery and uses for mathematical models to describe disasters and their impacts This volume includes additional invited manuscripts from other experts and leaders in the field Topics covered include economics optimization machine learning government management business humanities engineering medicine mathematics computer science behavioral studies emergency services and environmental studies and will engage readers from a wide variety of fields and backgrounds

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