From: Heidar Eyjolfsson [heidar.eyjolfsson@cma.uio.no]
Sent: Tuesday, May 29, 2012 3:15 PM
To: ef2012
Subject: Presentation abstract

Dear Organizers,

I would like to give a presentation with the following title and abstract at the conference. This work is based on joint work with Fred Espen Benth (University of Oslo) and Almut Veraart (Imperial College).

Title:
A Fourier simulation scheme for Levy semistationary processes with applications to energy markets.

Abstract:
So called Levy semistationary (LSS) processes constitute a rather general class of continuous time moving average processes. Our motivation is employing these processes to model electricity and commodity forwards and spots dynamics. We discuss and analyze numerical simulation procedures for LSS processes and energy forward random fields by means of Fourier methods and discuss energy applications.

All the best,
Heidar Eyjolfsson

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Heidar Eyjolfsson
PhD student
Centre of Mathematics for Applications (CMA) University of Oslo P.O. Box 1053 Blindern
NO-0316 Oslo
NORWAY

e-mail: heidare@cma.uio.no