Weather Derivatives – Types and Valuation

By

Dr. Gunter Meissner
Director, MFE Program
University of Hawaii, Shidler College of Business
(www.mfe.shidler.hawaii.edu)

Wednesday, March 04, 2009
MSB 114
3:00-3:30 pm Coffee Hour
3:30-4:30 pm Seminar

Please join us for the coffee hour near the seminar venue a half hour before the seminar, 3:00 – 3:30 pm

Abstract

The weather derivatives market has prospered in recent years. The presentation explains the different types of weather derivatives, their application and their valuation. The presentation also discusses how environmental finance issues, which will gain momentum under the new Obama administration, and weather derivatives relate to the new Master in Financial Engineering program at UH.