



COURSE: Gestión de la demanda de energía y gestión de riesgos en empresas no financieras.

DEGREE: GRADO: Grado en Ingeniería de la Energía

YEAR: 4

TERM: 1

WEEKLY SCHEDULE

w e e k	s e s s i o n	DESCRIPTION	GROUP		Room	WEEKLY SCHEDULE FOR STUDENTS		
			MA GIS TRAL	RE DU CI DO		DESCRIPTION	# CLASS HOURS	# WORK HOURS
1	1	The firm.	X			Demand and Supply of a firm.	1.5	6 H
1	2	Practice		X		Exercises, Discussion and/or debate.	1.5	
2	3	The Market.	X			Demand and Supply of the Market.	1.5	6 H
2	4	Practice		X		Exercises, Discussion and/or debate.	1.5	
3	5	Equilibrium.	X			Equilibrium in a Competitive Market.	1.5	6 H
3	6	Practice		X		Exercises, Discussion and/or debate.	1.5	
4	7	Elasticity.	X			The concepts of Elasticity.	1.5	6 H
4	8	Practice		X		Exercises, Discussion and/or debate.	1.5	
5	9	Estimation of Demand.	X			Estimation of Demand Functions and Supply Functions: the Identification Problem.	1.5	6 H
5	10	Practice		X		Exercises, Discussion and/or debate.	1.5	
6	11	Forecasts of Demand.	X			The need to Forecast the Demand of Electricity and the role of the System Operator (REE).	1.5	6 H
6	12	Practice		X		Exercises, Discussion and/or debate.	1.5	
7	13	Forward and Future Contracts.	X			Introduction to Forward and Future Contracts. Introduction to Option Markets.	1.5	6 H
7	14	Practice		X		Exercises, Discussion and/or debate.	1.5	
8	15	The Black-Scholes Model.	X			The Black-Scholes Model.	1.5	6 H
8	16	MID-TERM		X		Exercises, Discussion and/or debate.	1.5	
9	17	Interest rates. Risk.	X			Term Structure of Interest Rates. Credit risk, credit spread, credit spread estimations. Hedging the Interest Rate Risk.	1.5	6 H
9	18	Practice.		X		Exercises, Discussion and/or debate.	1.5	
10	19	Efficiency.	X			Market Efficiency and Portfolio Choice. Hedging strategies, practical applications.	1.5	6 H
10	20	Practice		X		Exercises, Discussion and/or debate.	1.5	
11	21	Capital Asset Pricing Model (CAPM).	X			Capital Asset Pricing Model (CAPM).	1.5	6 H
11	22	Practice		X		Exercises, Discussion and/or debate.	1.5	
12	23	Risk management	X			Risk management and firm value. Risk management with Forwards and Swaps. Risk management with Futures and Options.	1.5	6 H
12	24	Practice		X		Exercises, Discussion and/or debate.	1.5	
13	25	Hedging & derivatives.	X			Hedging options. Market risk. Credit risk measurement and credit derivatives.	1.5	6 H
13	26	Practice		X		Exercises, Discussion and/or debate.	1.5	
14	27	Revision session.	X			Doubts and questions.	1.5	6 H
14	28	Revision session.		X		Doubts and questions.	1.5	

SUBTOTAL							42	+	70	=	
15		Tutorials									
16 -		Evaluation								3	
TOTAL											115