

# THE DEPARTMENT OF ELECTRICAL & COMPUTER ENGINEERING SPEAKER SERIES

**PRESENTS**

## Quantitative Modeling in the Energy Industry



**Dr. Wang Chiu**

Vice President of Quantitative Analytics

**EDF Energy North America**

Monday, **06 April 2020**, 9.55 AM

Room: **Zoom\*** (Join URL: <https://zoom.us/j/558666923>;

Meeting ID# 558-666-923)

### **LECTURE ABSTRACT**

Houston is widely regarded as the energy capital of the world, and is home to several energy trading companies, including EDF. This talk will provide an overview of derivative pricing and quantitative modeling in the Power and Gas industry. We will discuss the current practices and future challenges due to the ever changing commercial opportunities and energy policies.

### **SPEAKER BIOSKETCH**

Dr. **Wang Chiu** is currently the Vice President of Quantitative Analytics at EDF Energy NA (since May 2018). Dr. Chiu holds a Ph.D in Mathematics from Texas A&M University (1997). His research area is probability and stochastic processes. Before joining EDF Energy NA, he worked for several other energy companies including Dynegy, Cinergy and Reliant Energy. Throughout his career, he has built quantitative analytical models for merchant power and gas companies. His expertise is in real option models for physical assets, such as power plant and natural gas storage. They help companies optimize, manage and monetize physical assets.

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