

Vortrag von Rüdiger Kiesel im Mathematischen Kolloquium am 21.01.2020:

Carbon Risks on Financial Markets

Abstract:

The climate-driven change of the economy triggers carbon risks for companies, investors and actors on the financial markets. In this talk give an overview on approaches for the quantification and management of carbon risks for typical structures on capital markets. We also aim to analyse the effect of carbon risk measured in terms of emission certificate prices and carbon intensity on the creditworthiness of firms.