中国能源战略研究院
ACADEMY OF CHINESE ENERGY STRATEGY

能源战略学术讲坛日程安排

Schedule of Academic Forum on Energy Strategy

时间：2018 年 5 月 30 日（周三）

地点：国际交流中心 306 报告厅

DATE: May 30th, 2018

LOCATION: 306 Lecture Hall, International Exchange Center

演讲嘉宾：鲁玺

Guest Speaker: Lu Xi

时间：08:30-09:30

Time：08:30-09:30

Topic: Enhance Utilization of Wind Power in China through Spatial Dispersion and Synergistic Effects in Multiple Systems

Guest Bio: 鲁玺，清华大学副教授，博士生导师。2015 年入选中组部青年千人计划，2017 获国家基金委优青项目资助。长期以来围绕可再生能源系统建模与政策方向长期开展研究工作，构建完善了风能、太阳能资源综合评估体系，提出了高比例可再生能源的共生协同发展机制与理论。研究成果以封面文章发表于 Science, PNAS, Nature Energy, Nature Communications 等国际知名期刊上，其中在 Science 与 Nature Energy 上的论文由于研究方法的创新与重要的政策启示分别被推荐为当期封面论文。担任中国环境管理科学学会环境专业委员会秘书长，中国能源科技产业学会常务理事，SCI 期刊 Energy Strategy Reviews 副主编，是科技部重点专项课题负责人与"大气重污染成因与治理"攻关项目子课题负责人。

演讲嘉宾：Ronald D. Ripple

Guest Speaker: Ronald D. Ripple

时间：09:30-10:30

Time：09:30-10:30

Topic: Shanghai International Energy Exchange Crude Oil Futures Contract: How does it fit into the world crude oil trading system?

Topic Introduction: The Shanghai International Energy Exchange (INE) launched its crude oil futures contract on March 26, 2018. This contract differs in many respects from other crude oil futures contracts traded around the world. The presentation will compare and contrast the Shanghai contract with the New York Mercantile Exchange (NYMEX) and Intercontinental Exchange (ICE) contracts, with some mention of the Dubai Mercantile Exchange (DME) contract. Prof. Ronald D. Ripple will discuss issues around what traditionally makes for a successful contract, and, employing the limited data available, I will present some initial findings regarding the direction of flow of international pricing signals. I will also provide a close examination of the initial trading patterns. Overall, the aim is to discuss whether this new contract will challenge the role of other existing contracts, or will it rather fill a void and complement the other contracts in the role of market price risk mitigation.

Guest Bio: Dr. Ronald D. Ripple is the Mervin Bovaird Professor of Energy Business and Finance in the School of Energy Economics, Policy, and Commerce in the Collins College of Business at The University of Tulsa. Ron took up his current position lecturing in the TU Master of Energy Business Program in 2013 after spending over fourteen years in Australia, with another year in Hong Kong. Dr. Ripple has studied oil and natural gas markets for over 37 years, getting his start in the Office of the Governor of Alaska, followed by a stint of consulting with Economic Insight, Inc. and research at the East-West Center. He wrote his PhD dissertation on Alaska North Slope natural gas and authored a chapter on

the Geopolitics of Australia Natural Gas Development for the joint Harvard-Rice Geopolitics of Natural Gas Study. Ron has published numerous peer-reviewed journal articles, trade press articles, and reports, typically focusing on oil and natural gas markets and the financial derivatives markets that support them. Ron was awarded the Mayo Research Excellence Award, from the Collins College of Business, 2015-2016. Ron is also the International Association for Energy Economics (IAEE) VP for Conferences.

演讲嘉宾：苏力强

Guest Speaker: Su Liqiang

时间：10:30-11:30

Time：10:30-11:30

Topic: Crude Oil Commodity Forecast – A Deep Machine Learning Approach

Topic Introduction: Crude Oil Future (WTI and Brent) is the most active traded commodity in the world. Just recently on March 23rd, 2018, Shanghai International Energy Exchange listed Chinese first crude oil commodity future contract. Forecast of commodity trading price is very difficult task in the investment communities. Nevertheless, our team utilizes the deep machine learning framework and delivered the short term forecast on WTI and then INE crude oil price. The deep machine learning model on crude oil analysis consists of two main parts. The first is the machine learning on time series data by using RNN (Recurrent Neural Network) on historic energy commodity price (e.g. WTI, Brent, gasoline, natural gas, US Dollar Index and etc.). The other part is machine learning model on economic and fundamental data on long term and short term crude oil supply/demand. The forecast result shows accuracy score of 0.72 and learning score of 0.73.

Guest Bio: Dr. Liqiang Su had been working on investment bank industry for more than 20 years. Currently, Dr. Su works at XCC (鑫长城) company, a financial start up company as Chief Technology Officer. Prior to this role, Dr Su had worked in machine learning and big data analysis projects as Executive Director at JPMorgan for 4 years. Before that he also worked various high frequency trading hedge funds, and especially had been working in trade optimization and equity derivative team in Morgan Stanley for about 15 years. Liqiang Su got his Ph. D (Geophysics) from Yale University in 1996. His undergraduate was from Peking University in 1986.