

2018 Commodity Markets Winter Workshop

February 22-23, 2018

Nantes, France

Call for Papers

The 2018 Commodity Markets Winter Workshop will take place in Nantes, France. The aim of the workshop, jointly organized by the LEMNA (University of Nantes) and the Institute of Finance of Audencia Business School, is to present and discuss high-quality research in all areas of finance related to energy and commodity markets. Potential topics for presentations include:

- Pricing, hedging, and risk analysis of commodity derivatives
- Portfolio allocation/optimization including commodities
- Financialization of commodity markets
- The microstructure of commodity markets
- Corporate finance and risk management related to commodity markets
- Econometric/statistical analysis of commodity markets
- Decision models (OR/MS models) applied to the commodity sector
- Real option analysis investigating commodity project investment and production decisions
- Financial market analysis (risk factor models, etc.) for commodity markets
- Commodity markets and macroeconomics
- Global and regional trade of commodities

Keynote speaker: **James L. Smith** (Southern Methodist University, Editor *Energy Journal*)

Workshop Venue: Audencia Business School, 8 Route de la Jonelière, 44312 Nantes.

Submission procedure

The deadline for paper submissions is December 15, 2017. Papers must be in pdf format. Please submit the paper to: cmww2018@gmail.com Notification of acceptance will be sent by January 5, 2018 and authors should confirm their participation by January 15, 2018. The email address could also be used for any information request.

Organizing committee

Emilios Galariotis, Audencia Business School

Joëlle Miffre, Audencia Business School

Benoît Sévi, Université de Nantes

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