

3rd Commodity Markets Winter Workshop

Call for Papers

21-22 February 2019

Hannover, Germany

Submission deadline: November 30, 2018

OVERVIEW:

The 3rd Commodity Markets Winter Workshop will take place at Hannover, Germany. It follows on two very successful events in Lillehammer (2016) and Nantes (2017). The aim of the workshop is to present and discuss high-quality research in all areas of finance and economics related to commodity markets in a stimulating and relaxed atmosphere.

WORKSHOP ORGANIZER:

Marcel Prokopczuk, Leibniz University Hannover

VENUE & ACCOMODATION:

The workshop will take place at Leibniz University Hannover. Hannover is the state capital of Lower Saxony and can be easily reached by plane or train. There are direct flights to all major European airports and direct train connections to all major German cities. Accommodation recommendation will be provided in due course.

PARTICIPATION FEE:

The participation fee is € 200 (Full-time PhD students € 120). The fee includes lunches, coffee breaks, and a workshop dinner.

TOPICS:

We welcome submissions from all areas of economics and finance related to commodity markets, including:

- Pricing, hedging, and risk analysis of commodity derivatives and derivatives portfolios
- 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
- Managerial accounting & economics for commodity related corporations
- Micro & macroeconomic analysis of commodity markets
- Global and regional trade of commodities
- The role of commodity production and consumption for developing countries

Commodity markets in this context include the entire range of commodities, i.e. energy (including electricity and renewables), metals, agricultural products and fish, and also related markets such as markets for shipping and transportation services, emission quotas and weather derivatives.

PAPER SELECTION AND SUBMISSION PROCEDURE:

The deadline for paper submissions is midnight EST November 30, 2018. Papers must be in pdf format. Please submit one version without identifying author information and one full version with such information to the following address:

submission@fmt.uni-hannover.de

If you have questions, please contact us via email: prokopczuk@fmt.uni-hannover.de