

## 3<sup>rd</sup> Australasian Commodity Markets Conference

### Call for Papers

4-5 April, 2019

Macquarie University, Sydney, Australia

**Submission deadline:** 15 January 2019 (earlier submission encouraged)

**Decision on accepted manuscripts:** 25 January 2019

A conference at Macquarie University to present and discuss high-quality research in all areas of economics and finance related to commodity markets, with an emphasis on – but not limited to – the Australasian aspects of commodity markets and energy risk.

The conference will be organized by Macquarie University's **Centre for Financial Risk**.

**Keynote Speaker:** Ehud Ronn, McCombs School of Business, The University of Texas at Austin

#### Conference Organisers:

- Lurion De Mello, Centre for Financial Risk, Macquarie University (Co-Chair)
- Stefan Trück, Centre for Financial Risk, Macquarie University (Co-Chair)
- Pavel Shevchenko, Centre for Financial Risk, Macquarie University
- Abhay Singh, Centre for Financial Risk, Macquarie University

**Conference Venue:** Macquarie University City Campus, 123 Pitt Street (Angel Place), Sydney, Australia

The Macquarie University City Campus is located in the heart of Sydney CBD. April is generally warm, clear and sunny and it's great for visiting Sydney's famous beaches.

**Publication Opportunity:** A selection of papers presented at the conference will be considered for publication in the following journals:

- *Journal of Commodity Markets*
- *International Review of Financial Analysis*
- *Journal of International Financial Markets, Institutions & Money*
- *Finance Research Letters*

**Submissions:** Please submit your paper to: <https://easychair.org/cfp/auscomm2019>

The deadline for paper submissions is **January 15, 2019**. **Earlier submissions are encouraged**. Papers must be in pdf format.

**Notification of acceptance:** Will typically be sent within **one month of submission**, but no later than January 25, 2019.

**Registration fees:**

**Academic Rate:** A\$400 (Early Bird, until January 31, 2019), A\$500 (Standard Rate)

**Industry Rate:** A\$500 (Entire Conference), A\$300 (One-Day Registration)

**Full-Time PhD Students:** A\$250

The registration includes lunch and refreshments, plus the conference dinner on April 4.

**Topics:**

We welcome submissions from all areas of economics and finance related to commodity markets. Topics will include but are not limited to:

- Pricing, hedging, and risk analysis of commodity derivatives and derivatives portfolios
- Renewable energy and the transition of electricity markets
- Portfolio allocation/optimization including commodities
- Commodity trading strategies
- Financialisation of commodity markets
- LNG, coal and energy markets
- Econometric and statistical analysis of commodity markets
- Commodity markets decision making
- Real option analysis for commodity investments
- Carbon bubble and stranded assets
- Financial market analysis (risk factor models etc) for commodity markets
- Energy pricing issues in Australia and Asia
- Carbon pricing and emissions trading
- Weather derivatives, agricultural and other commodity markets
- Climate impacts on commodity markets
- Climate finance and economics
- Fintech in energy generation and delivery

**Structure:** Two full days of presentations with a conference dinner on Thursday, April 4. A tentative schedule will also be added to the conference webpages soon.

**The conference website will be updated regularly:**

<https://www.mq.edu.au/research/2019-3rd-commodities-markets-conference>

**For further information or registering your interest in attending via email:**

[fbe-auscomm2019@mq.edu.au](mailto:fbe-auscomm2019@mq.edu.au)