



## 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 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 November 30, 2017. Papers must be in pdf format. Please submit the paper to: [cmww2018@gmail.com](mailto:cmww2018@gmail.com) Notification of acceptance will be sent by December 20, 2017 and authors should confirm their participation by January 5, 2018. The email address could also be used for any information request.

### *Organizing committee*

Emilios Galariotis, Audencia Business School

Joëlle Miffre, Audencia Business School

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