

## CALL FOR PAPERS

### **ENERGY AND COMMODITY FINANCE CONFERENCE 2016**

**23-24 June 2016 - ESSEC Business School, Paris, France**

The Energy and Commodity Finance Conference 2016 follows in the footsteps of a long standing series of Energy Finance meetings that held their first event in London in 2004 and nowadays represents the benchmark academic conference in the area.

#### **KEYNOTE SPEAKERS**

Wei Xiong, Princeton University  
Nicola Secomandi, Carnegie Mellon

#### **SPECIAL ISSUE**

The **Journal of Banking and Finance** publishes a Special Issue on "*Commodity and Energy Markets*". Guest editors are: Marcel Prokopczuk (Leibniz University Hannover), Andrea Roncoroni (ESSEC Business School, Paris - Singapore), Ehud Ronn (University of Texas at Austin). All conference participants are encouraged to submit.

#### **SUBMISSION DEADLINE**

March 1, 2016

#### **TOPICS**

The conference covers all areas of energy finance and commodity finance, including:

- Asset pricing and hedging
- Contract securitization and derivative structuring
- Risk measurements and management
- Asset management and portfolio allocation
- Trading strategies and operations
- Macro market analysis and microstructure
- Corporate finance of producers and end consumers
- Long-term investment financing
- Regulation (EMIR, REMIT, MIFID, Dodd-Franck)
- Quantitative financial modeling
- Econometric analysis and statistics
- Physical operations management
- Real options and physical asset valuation
- Decision theory

and the following markets:

- Conventional fossil energy: oil, gas, refined products
- Electricity
- Metals: precious, base, ferrous, specialist non-ferrous, rare
- Agricultural: softs, grains and seeds, livestock
- Renewable energy sources
- Commoditized services (CO2 allowances, shipping freights)
- Weather-linked securities
- Currencies

### **SCIENTIFIC COMMITTEE**

Carol Alexander (University of Sussex), Giovanni Barone-Adesi (Università della Svizzera Italiana), Fred Espen Benth (University of Oslo), Derek Bunn (London Business School), Álvaro Cartea (Oxford University), Jaime Casassus (Pontificia Universidad Católica de Chile), Anna Creti (University Paris Dauphine), Rita D'Ecclesia (University of Rome La Sapienza), Jérôme Detemple (Boston University), Helyette Geman (Johns Hopkins University), Ronald Huisman (Erasmus University), Sebastian Jaimungal (University of Toronto), Rüdiger Kiesel (University of Duisburg-Essen), Scott Linn (University of Oklahoma), Nikos Nomikos (Cass Business School), Michel Robe (American University), Andrea Roncoroni (ESSEC Business School), Ehud Ronn (University of Texas at Austin), Duane Seppi (Carnegie Mellon University), Ke Tang (Tsinghua University), Luca Taschini (London School of Economics), Anders Trolle (Swiss Finance Institute), Rafal Weron (Wroclaw University of Technology)

### **SUBMISSION PROCEDURE**

Manuscripts should be submitted online at: <http://ecomfin2016.essec.edu/submit-a-paper>  
All manuscripts are refereed through a peer-review process.

### **ORGANIZING COMMITTEE**

Andrea Roncoroni (*Chair*), Sofia Ramos, Francis Declerck, Giovanni Pagliardi and The Energy and Commodity Finance Association Board (Álvaro Cartea, Rüdiger Kiesel, Andrea Roncoroni)

### **CONFERENCE WEBSITE**

<http://ecomfin2016.essec.edu/>

### **FURTHER INFORMATION**

For any inquiry, please write to: [ecomfin2016@essec.edu](mailto:ecomfin2016@essec.edu)