

# CALL FOR PAPERS

## COMMODITY AND ENERGY MARKETS ANNUAL MEETING 2018

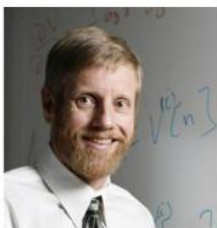
June 20 -21, 2018  
Sapienza University of Rome, Italy

The **Commodity and Energy Markets Association Annual Meeting 2018** will be held in Rome on June 20th - 21st. It follows a longstanding series of meetings of the [Commodity and Energy Markets Association](#) (CEMA).

The first event was held in London in 2004 and several others followed with the last being held in [Paris \(2016\)](#) and [Oxford \(2017\)](#). Today CEMA Meeting represents the benchmark academic conference in the area and gathers international scholars doing research work in a wide range of topics including the economics, operations of commodity markets.

The conference is jointly organized by [Sapienza University of Rome](#) and the [Energy and Commodity Finance Research Center](#) (ECOMFIN) at [ESSEC Business School](#).

### KEYNOTE SPEAKERS



Craig Pirrong  
University of Houston



Eduardo Schwartz  
University of California, Los Angeles

### SCIENTIFIC COMMITTEE

- Carol Alexander (University of Sussex)
- Giovanni Barone-Adesi (Swiss Finance Institute USI)
- Fred Espen Benth (University of Oslo)
- Hendrik Bessembinder (Arizona State University)
- Derek Bunn (London Business School)
- Álvaro Cartea (University of Oxford)
- Jaime Casassus (Pontifical Catholic University of Chile)
- Pierre Collin-Dufresne (Swiss Finance Institute, EPFL)
- Anna Creti (University Paris Dauphine)
- Rita Laura D'Ecclesia (Sapienza University of Rome)
- Jérôme Detemple (Boston University)
- Hélyette Geman (Birkbeck University of London)
- Sam Howison (University of Oxford)
- Ronald Huisman (Erasmus University)
- Sebastian Jaimungal (University of Toronto)
- Rüdiger Kiesel (University of Duisburg-Essen)
- Scott C. Linn (University of Oklahoma)
- Nikos Nomikos (Cass Business School)
- Craig Pirrong (University of Houston)
- Marcel Prokopczuk (Leibniz University Hannover)
- Sofia Ramos (ESSEC Business School)
- Michel Robe (University of Illinois, Urbana-Champaign)
- Andrea Roncoroni (ESSEC Business School)
- Ehud I. Ronn (University of Texas at Austin)
- K. Geert Rouwenhorst (Yale University)
- Eduardo Schwartz (University of California, LA)
- Nicola Secomandi (Carnegie Mellon University)
- Duane J. Seppi (Carnegie Mellon University)
- Luca Taschini (London School of Economics)
- Anders Trolle (HEC)
- Rafal Weron (Wroclaw University of Technologies)
- Sjur Westgaard (NTNU)
- Wei Xiong (Princeton University)

### ORGANIZING COMMITTEE

Rita D'Ecclesia and Andrea Roncoroni

### TOPICS

The conference covers all **areas** in the research space of commodity and energy finance, economics and operations, including:

- Asset pricing and hedging
- Securitisation 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/consumers
- Long-term investment financing
- Regulation (EMIR, MIFID, Dodd-Frank)
- Quantitative financial modeling
- Econometric analysis and statistics
- Physical operations management
- Real options and physical asset valuation
- Decision theory

and the following **markets**:

- Conventional energy: oil, gas, refined products
- Electricity
- Metals: precious, base, ferrous, rare
- Agriculturals: softs, grains seeds, livestock
- Renewable energy sources
- Commoditized services
- CO2 allowances
- Shipping freights
- Weather-linked securities
- Currencies and cryptocurrencies

### IMPORTANT DATES

- December 1, 2017: Opening of the submission procedure
- February 26, 2018: Submission deadline (Full papers only)
- April 15, 2018: Notification of acceptance/rejection
- May 1, 2018: Early bird registration deadline (speakers must register by this date to be included in the programme)

### TO SUBMIT A PAPER

Please send completed manuscripts via webform available on the [conference website](#). (Abstracts or extended abstracts will not be considered).

### COMMODITY AND ENERGY MARKETS ASSOCIATION: GENERAL ASSEMBLY

The purpose of the Commodity and Energy Markets Association is to promote the research in all applications of Economics and Finance to commodity markets as well as the interaction between academic and commercial experts to establish a successful playing field in the area of Commodity and Energy Markets. The next general assembly will take place on 21 June 2018 in Rome during the conference.

### WEBSITE

For additional information, you are welcome to visit:  
**[Commodity and Energy Markets Conference 2018](#)**

### CONTACT

For administrative enquiries, please write to: [cema2018@uniroma1.it](mailto:cema2018@uniroma1.it)