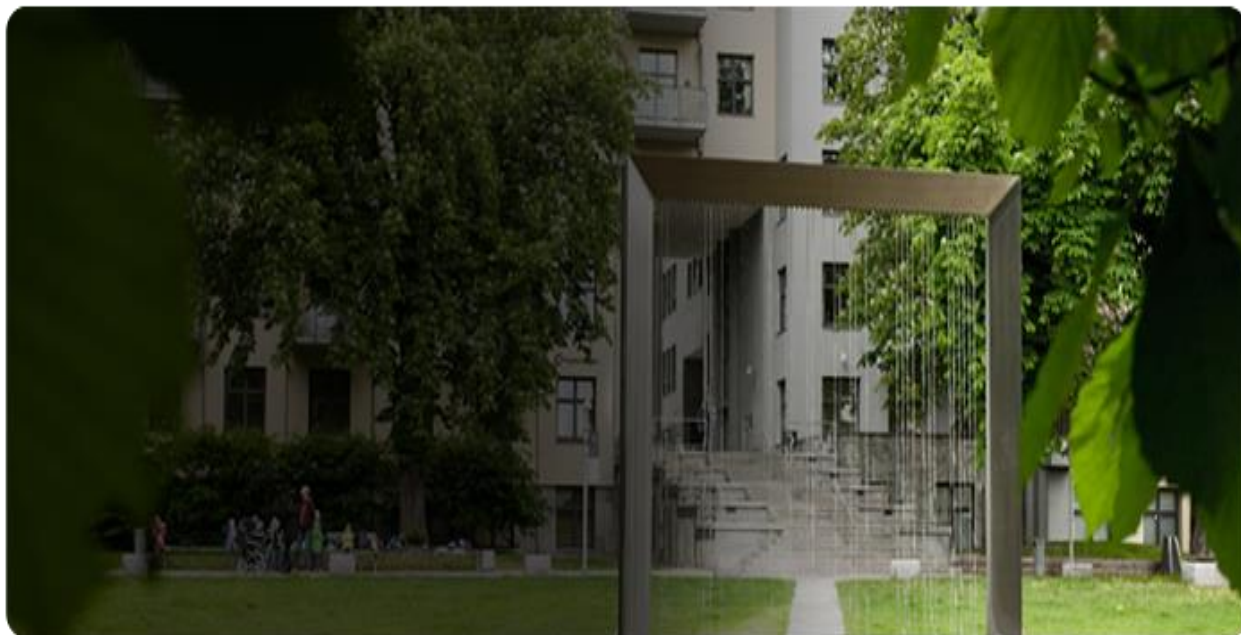


Invitation to Commodity Market Workshop and Call for Papers to the Journal of Commodity Markets

Oslo, 20 - 21 May 2015



Organized by

Norwegian University of Science and Technology, Department of Industrial Economics and
Technology Management www.iot.ntnu.no

Norwegian Centre for Commodity Market Analysis, NMBU School of Economics and Business
www.nmbu.no/nccma

with financial and practical support from The Finance Market Fund; The National Research School
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University College



FINANSMARKEDSFONDET

The aim of the *Commodity Markets Workshop* is to gather researchers to present and discuss high-quality research in all areas of economics and finance related to commodity markets. The research may be theoretical, empirical, or policy-related. The workshop is primarily set up for PhD students and their supervisors to present and discuss papers that are in the process of being submitted to scientific journals and/or will be part of the PhD dissertation.

The workshop will take place in the conference facilities of Oslo and Akershus University College, Wednesday May 20 - Thursday May 21, 2015. There is no conference fee and the organizers treat all participants to lunch Wednesday and Thursday and to the workshop dinner Wednesday evening. Travel costs, however, must be covered by the participants themselves.

There will be a maximum of 45 participants. Priority will be given to PhD students and their supervisors as well as researchers actively involved in commodity market analysis. Participants are expected to either present a paper or take an active role as discussant on papers presented.

Topics

Topics can be related (but not limited) to

- 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
- Pricing, hedging, and risk analysis of commodity derivatives and derivatives portfolios
- Portfolio allocation/optimization including commodities
- Financialization of commodity markets
- Market micro structure analysis and commodity markets
- Corporate finance for commodity producing corporations
- Stock market analysis (risk factor models etc.) for commodity producing corporations
- Managerial accounting & economics for commodity producing corporations
- Micro & macroeconomic analysis of commodity markets

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

Workshop Program Format

Each presentation will last for 20 minutes with 10 minutes discussion. Each paper will have a discussant. There will be 3 speakers/discussants on each session lead by a session chair. There might be parallel sessions covering energy, metals, agriculturals, fish, shipping, and related

markets if the rate of participation in a specific area is high. The total number of participants will be maximum 45. We intend to have an equal mix of faculty and PhD students. The program will run over 2 days, and lunch will be provided for all participants, as well a dinner one evening. There is no conference fee. The participant cover his/her travel costs and hotel room expenses. More specification and session schedules will be given as we receive the titles of the talks.

Information and registration

Those interested in participating in the workshop should contact:

- Professor Sjur Westgaard, NTNU, e-mail sjur.westgaard@iot.ntnu.no
- Professor Ole Gjolberg, NMBU, e-mail ole.gjolberg@nmbu.no

Please, indicate academic position, field of interest and whether you would like to present a paper and/or act as discussant. If you would like to present a paper, please send us a one page summary before April 10.

Location

The workshop will take place at the Conference Centre in Pilestredet 46 (P46), located on the Oslo and Akershus University College campus:



<http://www.hioa.no/Om-HiOA/Kurs-og-konferansesenter>

Journal of Commodity Markets

Based on an initiative taken by Betty Simkins, Oklahoma State Univ., Marcel Prokopczuk, Hannover University, and Sjur Westgaard, NTNU/NMBU, Elsevier is launching a new journal, **The Journal of Commodity Markets**. The journal will be presented by the publisher and the Editor-in-Chief at the workshop. Those who present papers at the workshop are encouraged to submit their papers to the JoCM after having presented and discussed the paper at the workshop.