

2nd Australasian Commodity Markets Conference

Call for Papers

22-23 March, 2018

Macquarie University, Sydney, Australia

Submission deadline: 31 December 2017 (earlier submission encouraged)

Decision on accepted manuscripts: 15 January 2018

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.

This year the conference will also have a special focus on the transition of electricity markets, renewable energy and stranded assets.

The conference will be organized by Macquarie University's **Centre for Financial Risk** and will be held in conjunction with the ***Journal of Commodity Markets***.

Keynote Speaker: Jaime Casassus, Universidad Catolica de Chile

Conference Organisers:

- Lurion De Mello, Centre for Financial Risk, Macquarie University (Co-Chair)
- Stefan Trueck, Centre for Financial Risk, Macquarie University (Co-Chair)
- Martina Linnenluecke, Department of Applied Finance and Actuarial Studies, Macquarie University
- Marcel Prokopczuk, Centre for Commodity Market Research, Leibniz University Hannover
- Pavel Shevchenko, Centre for Financial Risk, Macquarie University
- Tom Smith, Department of Applied Finance and Actuarial Studies, 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.

March is generally warm, clear and sunny and it's great for visiting Sydney's famous beaches.

Submissions: Please submit your paper to: fbe-auscomm2018@mq.edu.au
The deadline for paper submissions is **December 31, 2017**. **Earlier submissions are encouraged.** Papers must be in pdf format.

Notification of acceptance: Will typically be sent within **two weeks of submission**, but no later than January 15, 2018.

Registration fees:

Academic Rate: A\$400 (Early Bird, until January 22, 2018), 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 March 22.

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
- Financialisation of commodity markets
- LNG, coal and energy markets
- Econometric/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
- Global and regional trade of commodities
- Carbon pricing and emissions trading
- Agricultural and other commodity markets

Structure: Two full days of presentations 9-5pm, with a conference dinner on Thursday, 22 March. 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/research-centres-groups-and-facilities/prosperous-economies/centres/centre-for-financial-risk/news-and-events/2nd-commodities-markets-conference>

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

fbe-auscomm2018@mq.edu.au