ENERGY AND COMMODITY FINANCE
RESEARCH CENTER

Monthly Webinar Series 2018/2019

September 2018

MICHAEL LUDKOVSKI

University California Santa Barbara, US

Simulation Methods for Stochastic Storage Problems: A Statistical Learning Perspective

Date: Tuesday, September 18, 2018
Time: 12:00 - 13:00 CEST

October 2018

CONSTANTIN MELLIOS

University Pantheon Sorbonne, France

Dynamic Speculation and Hedging in Commodity Futures Markets with a Stochastic Convenience Yield

Date: Tuesday, October 23, 2018
Time: 12:00 - 13:00 CEST

November 2018

DANKO TURCIC

Washington University in St. Louis (MO), US

Buyer Preferred Commodity Price Risk Allocation: A Theoretical and Empirical Investigation of the BMW Supply Chain

Date: Tuesday, November 20, 2018
Time: 12:00 - 13:00 CEST

December 2018

FERDINANDO AMETRANO

University of Milan Bicocca, Italy

Bitcoin and Blockchain Technology: An Introduction

Date: Tuesday, December 11, 2018
Time: 12:00 - 13:00 CEST

February 2019

JAIME CASASSUS

Pontificia Universidad Católica de Chile, Chile

The Economic Impact of Oil on Industry Portfolios

Date: Tuesday, February 19, 2019
Time: 12:00 - 13:00 CEST

March 2019

MARINELA ADRIANA FINTA

Singapore Management University, Singapore

Commodity Return Predictability: Evidence from Implied Variance, Skewness and their Risk Premia

Date: Tuesday, March 19, 2019
Time: 12:00 - 13:00 CEST

April 2019

ANDREA RONCORONI

ESSEC Business School, Paris, France

A Theory of Contingent Claim Design

Date: Tuesday, April 30, 2019
Time: 12:00 - 13:00 CEST

May 2019

EDUARDO SCHWARTZ

University of California Los Angeles, US

Commodity Pricing Models

Date: Tuesday, May 14, 2019
Time: 12:00 - 13:00 CEST

Ecomfin Webinar Organiser: **ANDREA RONCORONI,** Finance Department, ESSEC Business School
Sponsor: **Labex MME-DII**

Free registration on Eventbrite - For more information:
http://energy-commodity-finance.essec.edu/