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Introduction – Special Issue on Commodity and Energy Markets in the Journal of Banking and Finance

Andrea Roncoroni, Marcel Prokopczuk, Ehud I. Ronn

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Andrea Roncoroni, ESSEC Business School Marcel Prokopczuk, Leibniz University Hannover Ehud I. Ronn, University of Texas at Austin

Introduction - Special Issue on Commodity and Energy Markets in the *Journal of Banking and Finance*

The undersigned Andrea Roncoroni of ESSEC Business School, Marcel Prokopczuk of Leibniz University Hannover, and Ehud I. Ronn of the University of Texas at Austin served as co-editors for the Special Issue on Commodities for the Journal of Banking and Finance. In part, our work was driven by the 2016 Commodity Markets Conference held at Leibniz University in Hannover and the Energy and Commodity Finance Conference 2016 held at ESSEC Business School in Paris. It is critical to note acceptance at either conference was neither a sufficient nor necessary condition for acceptance to the Special Issue of the Journal. The area of commodities has made significant strides in the academic literature, and has come into its own as an area of productive and insightful research. Thus, research encompasses wide areas relating to the broad categories of corporate finance and asset markets, with a wide array of specialties within them. Moreover, energy finance now encompasses both traditional energy sources, as well as those arising from renewable sources. The area retains keen interest in risk management, the impact, if any, of trading operations, price and volatility risk premia, and derivative pricing. Although the Special Issue is perforce a reflection of our colleagues' research interests and submissions, we take some pride in reporting it has brought together research in myriad strands within this literature. To provide a cohesive framework within which to understand the Special Issue, as well as contemporaneous research in commodity markets, we have assigned the papers to four broad categories.

A <u>Speculation, Risk Premia and Financialization</u>

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