

## Accepted Manuscript

Risk Premia in Commodity Price Forecasts and their Impact on Valuation

Warren J. Hahn, James A. DiLellio, James S. Dyer



PII: S0140-9883(18)30143-9  
DOI: [doi:10.1016/j.eneco.2018.04.018](https://doi.org/10.1016/j.eneco.2018.04.018)  
Reference: ENEECO 3988

To appear in:

Received date: 25 July 2016  
Revised date: 17 March 2018  
Accepted date: 12 April 2018

Please cite this article as: Warren J. Hahn, James A. DiLellio, James S. Dyer , Risk Premia in Commodity Price Forecasts and their Impact on Valuation. The address for the corresponding author was captured as affiliation for all authors. Please check if appropriate. *Eneco*(2018), doi:[10.1016/j.eneco.2018.04.018](https://doi.org/10.1016/j.eneco.2018.04.018)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

# Risk Premia in Commodity Price Forecasts and their Impact on Valuation

Warren J. Hahn<sup>a,\*</sup>, James A. DiLellio<sup>b</sup>, James S. Dyer<sup>a</sup>

<sup>a</sup> The University of Texas at Austin, 1 University Station, B6000, Austin, Texas 78712, USA

<sup>b</sup> Pepperdine University, 18111 Von Karman Ave, Irvine, CA 92612, USA

---

---

\* Corresponding author. Tel.: +1 512 232 6703; fax: +1 512 471 4131.  
E-mail address: [joe.hahn@mcombs.utexas.edu](mailto:joe.hahn@mcombs.utexas.edu)

Download English Version:

<https://daneshyari.com/en/article/7350578>

Download Persian Version:

<https://daneshyari.com/article/7350578>

[Daneshyari.com](https://daneshyari.com)