

CALL FOR PAPERS

Deadline Extended to June 30th

RABAT COMMODITY CONFERENCE (RCC'2016)

Rabat, Morocco, 28-29 September, 2016

Quantitative Tools to Understand and Forecast Commodity Markets

Commodity prices fluctuations continue to affect global economic activity and income distribution both in net exporter and net importer countries. For many economies, especially developing countries, commodities remain an important source of export earnings, and commodity price volatility has a major impact on overall macroeconomic performance. This phenomenon implies actually new challenges for practitioners and policy makers trying to move toward a better understanding of the functioning of those markets.

This led to a wide development and application of models of commodity markets and industries. These models have been built up for a variety of purposes such as forecasting and policy analysis and have employed a variety of methodologies (from structural to non-structural approaches). In addition, the fact that the structure of the commodity markets is generally oligopolistic requires the use of industrial and microeconomic modelling tools (such as game theory) that are able to deal with strategic choices of the market players.

OCP Policy Center in partnership with the Faculty of Law, Economics and Social Sciences (Souissi) of Mohammed V University in Rabat and the African Institute of Risk-Management organize an international conference on "Quantitative tools to Understand and Forecast Commodity Markets". The conference will focus on recent trends in the research fields of modelling and forecasting methods applied to commodity markets with speakers from both industrial sector and academia. A particular emphasis will be given to the contributions in the following main fields:

- Macroeconomic and quantitative modelling of commodity markets (determinants of prices, supply and demand, inventories, trade)
- Tools for assessing Commodity prices volatility
- Microeconomic and operational research models of commodity market strategies and market structure
- Commodity markets financialisation

All interested researchers are invited to send papers to be discussed and presented at the conference¹. Please submit full or draft papers (extended abstracts will not be taken into consideration) in pdf or word format by <u>June 30, 2016</u> (New) to <u>commodities@ocppc.ma</u> and <u>commodity.conference@gmail.com</u>

¹ The conference languages will be English and French.

The research papers should include the main topic's description, methodology and results, conclusion, authors' names, affiliation and contact details. The Authors of papers accepted by the scientific committee will be notified by July 15, 2016 (New). Each contributor may submit only one paper as presenter, but may be co-author on other papers.

Scientific Committee

- Luis Alberiko Gil-Alaña, University of Navarra, Pamplona, Spain
- Rabah Arezki, IMF Research Department, USA and OCP Policy Center, Rabat, Morocco
- Shiyi Chen, Fudan University, Shanghai, China
- Michel Crouhy, Natixis and IARM, Paris, France
- Rita Laura D'Ecclesia, Sapienza Università di Roma, Italy
- Ahmed El Ghini, Mohammed V University in Rabat, Morocco
- Karim El Mokri, OCP Policy Center, Rabat, Morocco
- Noureddine Lehdili, Natixis and IARM, Paris, France
- Kris Jacobs, Bauer School of Business, University of Houston, USA
- Yves Jégourel, Université de Bordeaux, France and OCP Policy Center, Rabat, Morocco
- Roselyne Joyeux, Macquarie University, Sydney, Australia
- Paresh Narayan, Deakin University, Melbourne, Australia
- Marcel Prokopczuk, Institute for Financial Markets, Leibniz University, Hannover, Germany
- Adil Reghai, Natixis and IARM, Paris, France
- Abderrahim Oulidi, International University of Rabat and IARM, Morocco
- Youssef Saidi, BAM Research Department and IARM, Rabat, Morocco

Keynote Speakers

The scientific program of the RCC'2016 conference will also include two distinguished keynote speakers in the fields of finance and econometrics.

Tentative Schedule

Extended deadline for submission
Notification to authors
Deadline for registration
Conference event
June 30, 2016 (New)
August 30, 2016
September 28 - 29, 2016

Conference Location

The conference will take place at the OCP Policy Center, Rabat, Morocco.

Further Information

For more information regarding the RCC'2016 conference, guest speakers and other aspects, please send email to commodities@ocppc.ma and commodity.conference@gmail.com

or visit:

- http://www.ocppc.ma/events/call-papers-page
- https://sites.google.com/site/rabatcommodityconference/

We are looking forward to seeing you in Rabat.