Call for Exclusive Chapters

Handbook of Energy Finance: Theories, practices and simulations
(To be published by World Scientific Publishing, in 2018)

Edited by:
Stéphane Goutte (University of Paris 8, France)
Duc Khuong Nguyen (IPAG Business School, France & Indiana University, USA)

Book’s description
Modeling the dynamics of energy markets is a challenging task, as the latter has become more complex and more integrated with other financial markets following their financialization since 2004. This handbook aims to advance the debate on Quantitative Energy Finance and to foster the development and applications of mathematical and quantitative approaches for a better understanding of the stochastic processes that drive energy market movements.

The handbook aims to provide the targeted audience (graduate students, researchers, practitioners and policymakers) with up-to-date views of all innovative results and technical methods applied to energy markets.

Topics
We welcome submissions of exclusive chapters (not published elsewhere and not available on the internet) on the four main areas:

1. Econometric modeling of the behavior and dynamics of energy markets
2. Mathematical aspects of energy markets such as volatility breaks, jumps, economy states, asymmetries in price, etc.
3. Energy risk management and hedging
4. New theoretical and empirical trends/results in quantitative energy finance (pricing, modeling, risk management, etc.);

Submission procedure
Prospective contributors are invited to submit, before March 15, 2017, a 1–2 page chapter proposal (including a title, an abstract, a tentative outline, and a short biography of the authors), clearly explaining the purpose, scope and contents of their proposed chapters. Please send your proposal/manuscript to Stéphane Goutte (stephane.goutte@univ-paris8.fr) and Duc Khuong Nguyen (duc.nguyen@ipag.fr)

Authors will be notified by March 31, 2017 about the status of their proposals. Upon acceptance, authors will have until August 31, 2017 to submit their full chapters. All submitted chapters will go through a blind review process. This handbook is tentatively scheduled for publication in March 2018 by World Scientific Publishing.

Time frame
• Deadline for proposal submission: March 15, 2017 (submission of full chapters is highly encouraged)
• Submission of full chapters: August 31, 2017
• Revised chapters due: December 15, 2017

Further information
Please put "Handbook of Energy Finance" in the subject line.