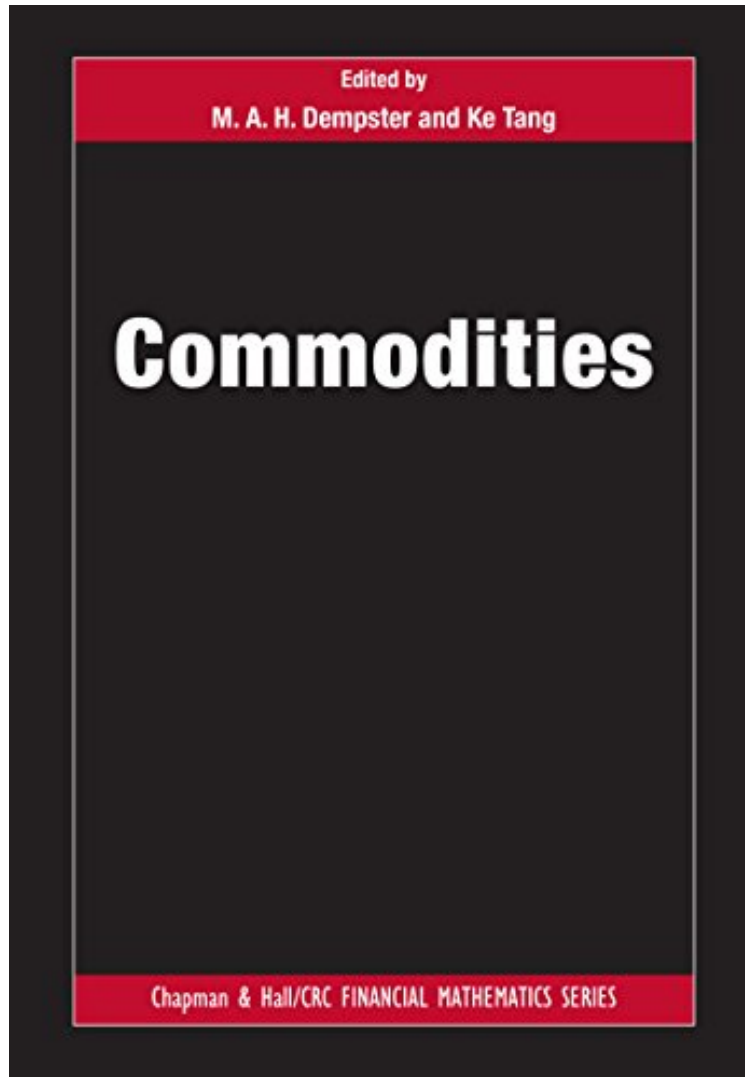


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Since a major source of income for many countries comes from exporting commodities, price discovery and information transmission between commodity futures markets are key issues for continued economic

development. This book covers the fundamental theory of and derivatives pricing for major commodity markets as well as the interaction between commodity prices, the real economy, and other financial markets. After an extensive theoretical and practical introduction, the book is divided into four parts: Oil Products; considers the structural changes in the demand and supply for hedging services that are increasingly determining the price of oil; Other Commodities; examines markets related to agricultural commodities, including natural gas, wine, soybeans, corn, gold, silver, copper, and other metals; Commodity Prices and Financial Markets; investigates the contemporary aspects of the financialization of commodities, including stocks, bonds, futures, currency markets, index products, and exchange traded funds; Electricity Markets; supplies an overview of the current and future modelling of electricity markets. With contributions from well-known academics and practitioners, this volume includes coverage of the fundamental theory of futures/forwards and derivatives pricing for major commodity markets. The contributions to Sections I and II of this volume, which treat storable or agricultural commodities, take speculation into account through a consideration of markets over time being either in backwardation or contango. Up-to-date considerations of both trading and investment are included in Sections I, II, and III. The book also reviews the effects of urbanization and the expanding middle-class population on commodities.

About the Author Michael A.H. Dempster is professor emeritus at the Centre for Financial Research, Department of Pure Mathematics and Statistics, University of Cambridge. Educated at Carnegie Mellon and Oxford, he has taught and researched in leading universities on both sides of the Atlantic and is founding editor-in-chief of *Quantitative Finance* and the *Oxford Handbooks in Finance*. Consultant to many global financial institutions, corporations, and governments, he is regularly involved in research presentation and executive education worldwide. He is the author of over 110 research articles in leading international journals and 14 books. His work has won several awards and he is an honorary fellow of the UK Institute of Actuaries, a foreign member of the Academia Lincei (Italian Academy), and managing director of Cambridge Systems Associates Limited, a financial analytics consultancy and software company. Ke Tang is a professor in the Institute of Economics, School of Social Science, Tsinghua University, where he teaches courses in economics and finance. Before joining Tsinghua in 2014, he was a professor in the Hanqing Advanced Institute of Economics and Finance, Renmin University of China. He received his B.A. in Engineering from Tsinghua University in 2000, Master of Financial Engineering from University of California, Berkeley, in 2004, and his doctoral degree in Finance from Cambridge University in 2008. His research has covered such topics as commodity markets, Internet finance and Chinese stock markets. He has published many papers including *The Journal of Financial Studies*, *Annual of Financial Economics*, and the *Journal of Banking and Finance*. He is currently the managing editor of *Quantitative Finance*.