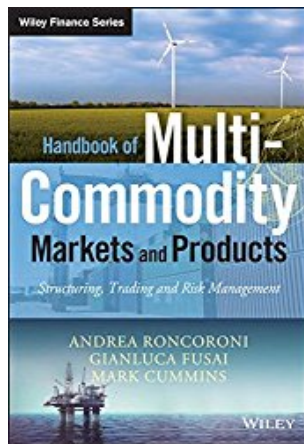# Multi-Commodity Markets and Products

published by **Springer**…

Editors: Andrea Roncoroni (https://www.amazon.com/Andrea-Roncoroni/e/B00491I1R0/ref=dp_byline_cont_book_1) , Gianluca Fusai (https://www.amazon.com/s/ref=dp_byline_sr_book_2? ie=UTF8&text=Gianluca+Fusai&search-alias=books&field-author=Gianluca+Fusai&sort=relevancerank), and Mark Cummins (https://www.amazon.com/s/ref=dp_byline_sr_book_3? ie=UTF8&text=Mark+Cummins&search-alias=books&field-author=Mark+Cummins&sort=relevancerank)

purchase on **Amazon** (https://www.amazon.com/Handbook-Multi-Commodity-Markets-Products-Structuring/dp/047074524X/ref=sr_1_1? ie=UTF8&qid=1513201537&sr=8-1&keywords=multicommodity+markets+and+products)

The *Handbook of Multi-Commodity Markets and Products* is the definitive desktop reference for traders, structurers, and risk managers who wish to broaden their knowledge base. This non-technical yet sophisticated manual covers everything the professional needs to become acquainted with the structure, function, rules, and practices across a wide spectrum of commodity markets. Contributions from a global team of renowned industry experts provide real-world examples for each market, along with tools for analyzing, pricing, and risk managing deals. The discussion focuses on convergence,

including arbitrage valuation, econometric modeling, market structure analysis, contract engineering, and risk, while simulated scenarios help readers understand the practical application of the methods and models presented.

Gradual deregulation and the resulting increase in diversity and activity have driven the evolution of the traditionally segmented market toward integration, raising important questions about opportunity identification and analysis in multi-commodity deals. This book helps professionals navigate the shift, providing in-depth information and practical advice.

- Structure and manage both simple and sophisticated multi-

commodity deals

- Exploit pay-off profiles and trading strategies with a diversified set of commodity prices
- Develop more accurate forecasting models by considering additional metrics
- Price energy products and other commodities in segmented markets with an eye toward specific structural features

As one of the only markets strong enough to boom during the credit crunch, the commodities markets are growing rapidly. Combined with increasing convergence, this transition presents potentially valuable opportunities for

the development of a robust multi-commodity portfolio. For the professional seeking deeper understanding and a more effective strategy, the *Handbook of Multi-Commodity Markets and Products* offers complete information and expert guidance.

HOME (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/)

MY TEAM (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH/)

STUDENTS & POSTDOCS (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH/STUDENT-TEAM/)
COLLABORATORS (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH/COLLABORATORS/)

RESEARCH INTERESTS (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH-INTERESTS/)

RESEARCH PAPERS (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH-PAPERS/)

COURSES (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/)

STA 2536 – DATA SCIENCE FOR RISK MODELLING (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-2536-DATA-SCIENCE/)
OUTLINE (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-2536-DATA-SCIENCE/)
CODE (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-2536-DATA-SCIENCE/STA2536-CODE/)
STA 4505 – ALGORITHMIC TRADING (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-4505-ALGORITHMIC-TRADING/)
OUTLINE (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-4505-ALGORITHMIC-TRADING/)
CODE (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-4505-ALGORITHMIC-TRADING/STA-4505-CODE/)
STA 2503 – MATH FINANCE (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-2503-MATH-FINANCE/)
STA 4246 – RESEARCH TOPICS IN MATH FIN (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-4246-RESEARCH-TOPICS-MATH-FIN/)
RESEARCH IN OPTIONS MINI-COURSE (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/RIO-MINICOURSE/)

BOOKS (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/)

ALGO AND HF TRADING (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/)
ABOUT (HTTP://SEBASTIAN.UTSTAT.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/)
CODE (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/CODE/)
DATA (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/DATA/)
ERRATA (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/ALGO-AND-HF-TRADING-
ERRATA/)
COMMODITIES, ENERGY AND ENVIRONMENTAL FINANCE
(HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/COMMODITIES-ENERGY-AND-ENVIRONMENTAL-FINANCE/)
MULTI-COMMODITY MARKETS AND PRODUCTS (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/MULTI-
COMMODITY/)

CONTACT (HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/CONTACT/)

sparkling Theme by Colorlib (http://colorlib.com/) Powered by WordPress (http://wordpress.org/)