Universität Basel

Research Project

CARISMA Forschungsbeitrag Dr. Haase

Third-party funded project

Project title CARISMA Forschungsbeitrag Dr. Haase
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Organisation / Research unit
Departement Wirtschaftswissenschaften / Finanzmarkttheorie (Zimmermann)
Department
Project start 01.05.2013
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Status Completed

We estimate the term structure characteristics of commodity-futures prices and analyze the implications for hedging the price risk of commodities. We moreover analyze the common risk components across various commodities.

Financed by
Other sources

Add publication

Add documents

Specify cooperation partners