
Call for Papers
Annals of Operations Research
**Special Issue: Financial Modelling and Risk Management of Energy and
Environmental Instruments and Derivatives**

Annals of Operations Research invites submissions for a special issue on **Financial Modelling and Risk Management of Energy and Environmental Instruments and Derivatives**. The deadline for submission is 31 January 2021.

This an open call for papers directed to all the researchers and analysts in this area. In particular, we encourage the participants of the 1st and 2nd Rajagiri Conference of Economics and Finance to submit substantially revised versions of their papers presented to the conference incorporating the comments from the conference. Further, authors are also requested to cite the conference presentation while submitting the full draft of the paper where appropriate.

The main topics of interest are (but not limited to):

- Trade tariffs and energy markets instability
- Trade and sustainable environment
- The WTI-Brent spread and geopolitical risk
- Geopolitical acts and threats and energy risk management
- Power and energy risk management: New methods in pricing and hedging
- Electricity derivatives and risk management
- Renewable energy under uncertainty
- Risk management for energy and environmental instruments
- Risk management for energy and environmental derivatives
- Environmental risk modelling
- Asset allocation and investment analysis in energy diversified portfolios
- Portfolio management considering oil and other energy commodities along with other financial commodities
- Recent developments in financial markets of energy and environmental instruments
- Innovation, performance and environmental policy
- Futures trading of energy and environmental derivatives
- Linkages between spot and futures prices of energy instruments and commodity prices
- Co-movements of energy commodities with other financial/exchange rates markets
- Features affecting spot and futures prices of energy and environmental instruments

- Mathematical modelling of risk management for energy and environmental derivatives

Instructions for authors can be found at:

<https://www.springer.com/journal/10479/submission-guidelines>

Submission will begin 31 July 2020 and close 31 January 2021. Authors should submit a cover letter and a manuscript via the Journal's online submission site. Manuscripts submitted after the deadline may not be considered for the special issue and may be transferred to a regular issue.

Please see the Author Instructions on the web site if you have not yet submitted a paper through Springer's web-based system, *Editorial Manager*. When prompted, please select the special issue's title, **Financial Modelling and Risk Management of Energy and Environmental Instruments and Derivatives**, to ensure that it will be reviewed for this special issue.

Papers will be subject to a strict review process managed by the Guest Editors and the accepted papers will be published online individually, before print publication. Please keep in mind that the quality and relevance to the special issue's topic are the two most important criteria for accepting contributions. (However, if the quality of a paper is high, but the topic does not fit the scope of the special issue, the submission can be considered for a regular issue of the Journal.)

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