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Editorial Board Members' Collection Series: Financialization of Commodities Markets

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Message from the Guest Editors

With this Special Issue, we seek to provide insight related to the empirical findings on financialization, including assessments of the impact of data quality, specification of variables (e.g., futures prices and returns, speculation proxies), model selection and estimation (including estimation periods), and choice of asset universe. We seek papers that are particularly focused on empirical and methodological questions and provide insight on the sensitivity of empirical findings against sample selection, variable measurement, and model specification.

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Special Issue