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Tanker Freight Rate Modelling: A Systems Dynamics Approach

George Dikos

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Revision with unchanged content. This book develops structural models for analyzing the metrics of shipping investment decisions, namely ordering, scrapping and lay-up decisions in the tanker industry. We develop models, based on a microeconomic specification, that allow us to understand the dynamics of shipping investment decisions under uncertainty, test interrelated economic assertions with aggregate data and ultimately map the metrics of decisions into freight rate dynamics. The main framework is a three-party model with a structural specification of the time charter rate process, based on market clearing conditions. Structural estimation of shipping investment decisions is performed by using advanced econometric methods consistent with the Real Options and Market Microstructure literature. Several statistical tests are employed, in order to evaluate alternative specifications. Once the aggregate models have been identified and estimated, some of the early hypotheses in maritime economics are addressed and re-evaluated. Finally we integrate the three different investment modules and reconstruct the structural transportation supply function that determines the equilibrium time charter rate. System identification techniques and advanced econometric methods are employed separately and then combined, resulting in an exceptional “within-sample”, as well as “out-of-sample” performance of the integrated model.

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