

OPTIMIZATION

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Special Issue on Financial Optimization - OPTFIN 2012

The Optimization Journal (<http://www.tandfonline.com/toc/gopt20/current>) ISSN: 0233-1934 (print), and ISSN: 1029-4945 (online) invites submissions of papers to a special issue (Vol 63 (2014), Issue 4) on Financial Optimization. Submissions may address a wide range of optimization methods including:

- asset and liability management, asset pricing and index funds, capital budgeting and allocation;
- asymptotic analysis methods linked to optimization;
- game theory;
- global optimization, nonsmooth optimization;
- linear programming, vector programming, robust optimization, and stochastic programming;
- modelling and optimization in finance and risk management;
- portfolio selection and management, optimizing risks in risk management;
- simulation methods that employ optimization;
- statistical methods based on optimization and their analysis, in the context of a novel financial problem.

Subjects of interest on financial optimization related to the issue include market models, portfolio optimization, problems related to insurance, models based on game theory and analysis of financial/economic equilibrium, formalism of parametric vector optimization. The submitted papers will be reviewed by experts in optimization and finance. Punctual processing of the submissions is a high priority. A guest editor will carry out an initial evaluation of the papers within no more than two weeks after submission. The guest editors and the reviewers will do their best to provide the first report in 16 weeks.

Deadline for full paper submission: 1st June, 2013.

Submission Details:

The format templates for the Special Issue on Financial Optimization - OPTFIN2012 and guidelines are at <http://www.tandfonline.com/action/authorSubmission?journalCode=gopt20&page=instructions> Manuscripts are to be submitted via Manuscript Central at <http://mc.manuscriptcentral.com/gopt>. During submission choose 'yes' when asked 'Is the manuscript a candidate for a special issue?' The title of the special issue is **63-4 OPTFIN 2012**.

Scientific Databases indexing Optimization include:

Science Citation Index Expanded, Astrophysics Data System, SciBase, British Library Inside, Cambridge Scientific Abstracts, EBSCO Databases, ISI Current Contents, Physical, Chemical and Earth Sciences, Mathematical Reviews/MathSciNet, New Jour, Zentralblatt MATH/Mathematics Abstracts and Zetoc.

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