WCCI 2010

2010 IEEE WORLD CONGRESS ON COMPUTATIONAL INTELLIGENCE

2010 IEEE Congress on Evolutionary Computation

July 18-23, 2010, BARCELONA, SPAIN

CALL FOR PAPERS

Special Session on Computation in Finance and Economics

Special Session Organizers

Robert Golan
DBmind Technologies Inc.
em@il: robert.golan@dbmind.com

Yago Sáez
Department of Computer Science
University Carlos III of Madrid
Spain
em@il: yago.saez@uc3m.es

Important Dates:

Paper Submission:
~~January 31, 2010~~
February 7, 2010

Notification of Acceptance:
March 15, 2010

Final Paper Submission:
May 2, 2010

IEEE
Celebrating 125 Years
of Engineering the Future

IEEE Computational Intelligence Society

Both financial and economics problems are more frequently being explored with different computational techniques. These methods have been proven to be a powerful tool in domains were analytic solutions are not a good alternative. Problems in real world involve complexity, noisy environments, imprecision, uncertainty and vagueness. For this reason computational techniques are needed in order to help solving problems related to these areas. So far it has been successfully used for estimating econometric parameters, macroeconomics models, replicating laboratory results with human subjects, searching equilibriums, studying the emergence of the representative agent and rational expectations, designing public policy, in financial engineering, risk management, portfolio optimization, industrial organization, auctions, experimental economics, financial forecasting, market simulation or agent-based computational economics among many other areas.

Topics suitable for this special session include, but are not limited to the above mentioned. The session is open to any high quality submission from researchers working at the intersection of computation and economics and/or finance. Themes of the submitted articles should include the use of evolutionary computation in Economics and Finance, including (but not limited to) the following:

- Agent-Based Computational Economics
- Artificial Stock Markets
- Auctions
- Derivative Pricing
- Environmental Economics
- Evolutionary Games and Industrial Organization
- Experimental Economics
- Financial Data Mining
- Financial Engineering
- Financial Time Series Forecasting and Analysis
- Hedging Strategies
- Macroeconomics
- Microeconomic Behaviour
- Portfolio Management
- Preference, Risk and Uncertainty
- Public Economics
- Simulation of Social Processes
- Term Structure Model
- Trading Strategies

Instructions for authors: prospective authors are invited to contribute high-quality papers to IEEE WCCI 2010. All papers should be submitted electronically through the Congress website (http://www.wcci2010.org/call-for-papers). Contributed papers will be refereed by experts in the fields based on the criteria of originality, significance, quality and clarity.

Post-conference publication: selected papers presented at the conference might be invited, in an extended version, for publication in a special issue of an international journal with impact factor.