Special Issue on
Financial Optimization
Sub-title: optimization paradigms and financial planning under uncertainty

CALL FOR PAPERS

Increasingly in recent years financial management problems, such as strategic asset allocation, asset-liability management problems, as well as asset pricing problems, have been presented in the literature adopting formulation and solution approaches rooted in stochastic programming, robust optimization, stochastic dynamic programming (including approximate SDP) methods, as well as policy rule optimization. Through this special issue, OR Spectrum aims at collecting state-of-the-art contributions falling in the above financial domains and facilitate the comprehension of the modeling and methodological potentials of those methods, thus their common assumptions and peculiarities, relying on similar financial problems. The Editors will consider applied and theoretical contributions focusing on optimization methods applied to asset pricing, optimal portfolio management and asset-liability management.

Consideration will be given in particular to submitted articles presenting new results related to

- Optimization methods benchmarking and possibly facilitating synergies between the different approaches,
- Theoretical contributions, aimed at advancing the state-of-the-art in the given domain with a clear potential for applications,
Comparative numerical and computational studies on specific application domains

Validation methods for financial optimization problems

The modeling and management of risk under different optimization paradigms,

Optimization methods underlying financial markets’ statistical assumptions.

Articles are strictly required to include only novel results and analyses. All submitted articles will undergo the usual refereeing process. Upon submission the Editors will review first the articles and give a feedback to the authors related to the submitted article suitability for the special issue before moving onto the refereing process. Submitted articles are expected to follow the OR Spectrum publication template and not to exceed 25 pages.

Deadlines and special issue tentative schedule

Article submission deadline: September 30, 2013

Refereeing process completed within six months after submission.

Final article revision by May 2014.

Special issue completion by July 2014.

Editors

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