



2003 International Conference on Computational Intelligence for Financial Engineering (CIFEr2003)



Sponsored by IEEE Neural Network Society (NNS)

Organized by The Computational Finance Tech. Committee
in Co-operation with IEEE Hong Kong Section

Venue: Hong Kong Convention and Exhibition Centre March
21-23, 2003, Hong Kong

(Extended Submission Due Date: August 19, 2002)

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CALL FOR PAPERS

The CIFEr Conference is the major collaboration between the professional engineering and financial communities. It is one of the leading forums for new technologies and applications at the intersection of advanced computational methods and financial engineering. Intelligent computational techniques have the potential to impact many financial applications, from portfolio selection to proprietary trading to risk management. Topics include but are not limited to:

◆ Financial Engineering

- Risk Management
- Derivatives Pricing
- Portfolio Management & Asset Allocation
- Behavioral Finance
- Stock Valuation
- Market Analysis, Dynamics & Simulation
- Hedging, Trading & Arbitrage Strategies
- Time Series Analysis & Forecasting
- High Frequency Financial Data
- Financial Model Calibration
- Credit Risk
- Energy Markets & Weather Derivatives
- Hedge Fund Styles & Performance Analysis
- Computational Economics & Agent-Based Markets
- Econo-Physics
- Automated News Analysis
- E-Finance & E-Trade

◆ Computational Methods for Financial Applications

- Non-parametric Statistics & Econometrics
- Data Mining and Knowledge Discovery
- Machine Learning
- Neural Networks and Pattern Recognition
- Fuzzy Systems and Rough Sets
- Genetic and Evolutionary Computing
- Dynamic Optimization and Optimal Control
- Expert Systems and Decision Support
- Natural Language Processing
- Simulation and Monte Carlo
- Advanced Numerical Methods
- Agent-Based Computing
- Non-linear Dynamics

Keynote Speakers:

- **Tim Bollerslev** — **Measuring, Modeling, and Forecasting Realized Volatility** (Duke Univ., USA), First Juanita and Clifton Krepes Professor of Economics, Inventor of the Well-Known GARCH Model, Fellow of the Econometric Society, The 2nd and 3rd Most Cited Papers in Journal of Econometrics from the 1st to 100th Volume, on the Editorial Boards of Several Major International Academic Journals.
- **Michael Dempster** (Cambridge Univ., UK), Professor of Finance and Management Science, Director of Centre for Financial Research, Fellow of the Institute of Actuaries, Joint Editor-in-Chief of The Journal of Quantitative Finance, on the Editorial Boards of Several Major International Academic Journals.
- **Stephen Figlewski** — **Estimation Risk in Estimating Risk Exposure** (New York Univ., USA) Professor of Finance, the founding Editor of The Journal of Derivatives; Director of the NYU Stern School Derivatives Research Project; former Competitive Options Trader at the New York Stock Exchange.
- **Yaser S. Abu-Mostafa** — **Financial Model Calibration** (California Institute of Tech., USA), Professor of Electrical Engineering and Computer Science, Head of the Learning Systems Lab, General Chair of International Conferences on Computational Finance for Several Years, on the Editorial Boards of Several Major International Academic Journals.

Important Dates:

Extended Submission Due Date: August 19, 2002

Notification of Acceptance: December 1, 2002

Final Camera-Ready Papers: January 6, 2003

Manuscripts should be written in English with a double-column, single-space format. Each paper should not exceed eight pages including figures and references. Authors should submit three copies of their manuscripts to the CIFEr 2003 Secretariat (address: Dept. of Computer Science, Hong Kong Baptist University, Hong Kong), **together with** a PDF file sent by email (cifer@comp.hkbu.edu.hk). Please visit the conference web site at <http://www.cityu.edu.hk/CIFEr2003> for instructions on the manuscript format and submission details.

Tutorial Speakers:

The tutorial has been scheduled on March 20, 2003, which will be given by the three world-leading experts. One is **John Moody**, the Professor in Computer Science at the Oregon Graduate Institute, is the Director of the Computational Finance Program. The other two speakers are **Halbert L. White** (Professor of Economics in UCSD), and **Amir Atiya** (Professor of Cairo University), both of who are the Guest Editor of the Special Issue of IEEE Transactions on Neural Networks in Financial Engineering.

Student Travel Grants:

A limited number of Student Travel Grants sponsored by the IEEE Neural Network Society are available for eligible full-time students attending the CIFEr2003. Each travel grant will be valued at up to US\$500. Students will be able to apply once their papers have been accepted. Please consult: <http://www.ieee-nns.org/edu/travel/>.