



Call for Papers
Journal Optimization
Special Issue on *Continuous Optimization in Finance*

Optimization will publish a small special issue on *Continuous Optimization in Finance*, a topic that is also one of the new research areas which in these years **EURO Working Group on Continuous Optimization (EUROPT)**; cf. <http://www.iam.metu.edu.tr/EUROPT/>) is strongly supporting. Indeed, continuous optimization has become a key technology in the entire financial sector which, reversely, poses new problems and research projects to optimization.

The special issue will focus on topics that are equally important in both financial mathematics and optimization theory. It will (i) provide an overview of, and (ii) present some important recent developments in *continuous optimization* regarding the analysis and prediction of *financial* processes focusing on theory, methodology, and applications.

The topics of the special issue include: (i) Financial Risk Management with Continuous Optimization, (ii) Portfolio Optimization, (iii) Regression Problems in Finance, and (iv) Stochastic Optimization and Control in Finance.

All submissions must be focused on the topic of the special issue and belong to the general scope of Optimization. The main challenge and principal goal of this premium special issue is to contribute to the foundations and tools of continuous optimization in the financial world of tomorrow, concerning stock markets, banks, insurance companies, electricity markets, institutions for development, and further modern areas.

A very thorough process of refereeing will be guaranteed. This high scientific level will enable and inspire readers to pursue research projects in this field and its applications, thus serving -- and fostering a better and fruitful understanding between -- our people and our nations.

This special issue will be prepared in close collaboration with *Institute of Applied Mathematics, METU*, Ankara (<http://www.iam.metu.edu.tr/>).

Guest Editor: Prof. Dr. Gerhard-Wilhelm Weber.

Important Dates: Submission deadline of full papers: August 15, 2007.
Publication of the special issue: As the first issue of Optimization in 2009.

Submission Details: Authors may use the guidelines which can be found under <http://www.tandf.co.uk/journals/authors/goptauth.asp>. For submission of your paper and in case of any question please contact by e-mail:

Prof. Dr. Gerhard-Wilhelm Weber
Institute of Applied Mathematics
Middle East Technical University (METU, ODTÜ)
Ankara, Turkey
E-mail: gweber@metu.edu.tr