CALL FOR PAPERS

Third International Workshop on Parallel and Distributed Computing in Finance
(PDCoF10) April 23, 2010
http://www.cs.umanitoba.ca/pdcof
General Chair: Ruppa K. Thulasiram – tulsi at cs.umanitoba.ca
Program Chairs: Stephane Vialle – Stephane.Vialle at supelec.fr and
Alan King – kingaj at us.ibm.com

to be held in conjunction with
23^{rd}International Parallel and Distributed Processing Symposium (IPDPS)
April 19-23, 2010

Speical Issue Journal: Accepted papers will be invited for a speical issue of
Concurrency and Computation: Practice and Experience Journal

Following the success of the two workshops in April 2008 and May 2009, we are encouraged to continue the efforts to bring together computer scientists, mathematicians, physicists, aerospace engineers, finance academics and practitioners working on problems in finance, business and management. The second international workshop is to be held in conjunction with the International Parallel and Distributed Processing Symposium, a well established and highly reputed meeting of computer scientists and engineers.

Original contributions in the design (theoretical and experimental), development, implementation, of parallel and distributed algorithms for finance computation are solicited. The document should follow the IEEE CS format and a maximum length of 8 pages.

Topics of interest include but not limited to the following:

- Parallel Algorithms for problems such as price predictions, option pricing and risk management

- Numerical Techniques for above problems and their implementations on state-of-the-art parallel architectures

- Large scale experiments and performance measurements of above algorithms

- Molecular simulation in finance, Real time pricing

- Engineering approaches (e.g. fast Fourier transform, wavelet transform) to finance problems

- High Performance data mining in finance

IMPORTANT DATES:

- Paper submission: 15 December 2009

- Author notification: 15 January 2010

- Camera-ready due: 1 February 2010