CALL FOR PAPERS

Third International Workshop on Parallel and Distributed Computing in Finance
(PDCoF11) May 20, 2011

http://www.cs.umanitoba.ca/pdcof

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to be held in conjunction with

25^{th}International Parallel and Distributed Processing Symposium (IPDPS)
May 16-20, 2011

Following the success of the previous workshops in April 2008 (Miami, USA), May 2009 (Rome, Italy) and April 2010 (Atlanta, USA), 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. Also, we solicit manuscripts with sound mathematical and statistical concepts for finance problems. 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

- Mathematical Finance

- Evolutionary Computing in Finance

IMPORTANT DATES:

Submission: 15 December 2010; Notification: 15 January 2011; Camera-ready due: 1 February 2011