Workshop on High-Performance and Distributed Computing for Financial Applications (HPDFA 2010)

CALL FOR PAPERS

As part of
The International Conference on High Performance Computing & Simulation (HPCS 2010)
http://cisedu.us/cis/hpcs/10/main/callForPapers.jsp

In conjunction with
The 6th International Wireless Communications and Mobile Computing Conference (IWCMC 2010)

Wed. June 30th, 2010
Le CENTRE DE CONGRÈS de CAEN
Caen, Normandy, France

Submission Deadline: February 15, 2010

SCOPE AND OBJECTIVES

Mathematical finance has broad and critical interactions with areas such as financial derivative pricing, hedging, high-frequency trading and many others. The use of computational methods to support these applications has a long and well-established tradition. With the generalization of high-performance architectures and web-services, many new productive areas of interactions are evolving at the intersection of HPC, data-mining and data-warehousing, distributed computing, financial mathematics and financial applications. The HPDFA workshop is intended to bring together specialists of those converging specialties to share views and compare technical developments on their relative merits for computer-based financial systems.

The Workshop topics include (but are not limited to) the following:

- Real-time computing
- Stream-processing for trading systems
- Market microstructure
- Stochastic control
- Parallel computing for financial models

- Genetic algorithms
- Very-large datasets, data-mining
- High-frequency trading
- Replay algorithms
- Neural networks

PAPER SUBMISSIONS

Submitted papers must not have been published or simultaneously submitted elsewhere. Submission should include a cover page with authors' names, affiliation addresses, fax

numbers, phone numbers, and email addresses. Please, indicate clearly the corresponding author and include up to 6 keywords from the above list of topics and an abstract of no more than 450 words. The full manuscript should be 7 pages maximum using the two-column IEEE format. Additional pages will be charged an additional fee. Please include page numbers on all submissions to make it easier for reviewers to provide helpful comments. Formatting templates and detailed author instructions can be found at

http://cisedu.us/cis/hpcs/10/main/storageDocs.jsp?doc=/docs/hpcs/10/people/authorInformation.html

Submit a PDF copy of your full manuscript via email to the Workshop organizers at
gaetan.hains@univ-paris12.fr and/or jean-guillaume.grebet@exqim.com

Only PDF files will be accepted. Each paper will receive a minimum of three reviews. Papers will be selected based on their originality, relevance, technical clarity and presentation. Authors of accepted papers must guarantee that their papers will be registered and presented at the workshop. Accepted papers will be published in the conference proceedings which will be available at the time of the meeting. If you have any questions about paper submission or the workshop, please contact the organizer.

IMPORTANT DATES

 Paper Submissions: --- February 15, 2010
 Acceptance Notification: ------------------------------------- March 15, 2010
 Camera Ready Papers and Registration Due: ----------- April 15, 2010

WORKSHOP ORGANIZERS

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Program Committee:

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o Peter Tankov, Ecole Polytechnique, Palaiseau
o Ali Yazici, Atilim University, Ankara

All submitted papers will be reviewed by the workshop technical program committee members following similar criteria used in HPCS. If you have any questions about conference paper submission, please contact Conference Program Chair: **Waleed W. Smari**, Dept. of Electrical and Computer Engineering, University of Dayton, 300 College Park, Dayton, OH 45469-0226, USA, Voice: +1 (937) 681-0098, Fax: +1 (937) 255-4511, Email: smari@arys.org or consult the conference web site at http://cisedu.us/cis/hpcs/10/main/callForPapers.jsp.