Special Issue Announcement

International Journal of Computer Mathematics, Section B

will publish a special issue entitled

"Novel Methods in Computational Finance"

of selected papers from these fields in
Computational Mathematics and it's applications,
presented at the International Conference on

"Mathematical Modelling in Engineering & Human Behaviour 2013"

September 4-6, 2013, Instituto Universitario de Matemática
Multidisciplinar, Polytechnic City of Innovation in Valencia, Spain,
see webpage http://jornadas.imm.upv.es/ ,

with the guest editors

Prof. Matthias Ehrhardt <ehrhardt@math.uni-wuppertal.de>
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High quality original research papers are solicited for this special issue.
IJCM's acceptance rate of research articles is less than 20% and papers
are subject to an originality check using the CrossCheck software.
Each submitted paper should be not more than about 15 pages and will be
refereed according to IJCM policies.

Papers should be prepared according to the IJCM
guidelines available at
http://www.tandf.co.uk/journals/journal.asp?issn=0020-7160&linktype=44.

Paper should be submitted online via manuscript central through the
following website:
http://mc.manuscriptcentral.com/gcom.

Authors should indicate the paper is for a special issue,
entering title as 'Jornadas2013' when prompted during submission.

Schedule of the special issue:

Deadline for submission: October 20, 2013
Reviews by: January 20, 2014
Deadline for revision   April 20, 2014
Notification of final decision: May 20, 2014
Estimated Publication: August 2014

preliminary list of contributions (14+1?)
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Session: Novel Methods in Computational Finance I (6 talks)
Chairman: R. Company
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Paulino García-Nieto (Univ. of Oviedo),
"The operation of Infimal/Supremal convolution in mathematical economics."

Roberto Cervelló (Dpt. Economics and Social Sciences, UPV),
"Forecasting Latin America's country risk scores by means of a dynamic diffusion model."

Karina Gibert (Univ. Politècnica de Catalunya),
"Data mining and post-processing tools to extract comprehensible patterns from Venezuelan Financial
Assets."

Benito Chen-Charpentier (Univ. of Texas at Arlington),
"A fractional order financial model for awareness and trial advertising decisions."

Francisco Guijarro (Facultad de ADE, UPV),
"Predicting insolvency in Spanish companies applying multivariate analysis."

Lourdes Gómez-del-Valle (Univ. of Valladolid),
"Jump-diffusion term structure models: some results."

Session: Novel Methods in Computational Finance II (8 talks) 1 more slot is free
Chairman: M. Ehrhardt
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Carlos Vázquez (University A Coruña),
"New numerical methods for pricing fixed-rate mortgages with prepayment and default options."

Matthias Ehrhardt (Univ. Wuppertal),
"A general approach for stochastic correlations using hyperbolic functions"

Maria do Rosàrio Grossinho (Technical University of Lisbon).
"Approximation of a Black-Scholes type equation in unbounded domains."

Ljudmila Bordag (University of Applied Sciences Zittau/Görlitz),
"Optimal allocation-consumption problem for a portfolio with an illiquid asset."

Mohamed Fakharany (Instituto de Matemática Multidisciplinar, UP Valencia),
"Numerical valuation of infinite activity Lévy option pricing models."

Radoslav Valkov (University of Sofia, Bulgaria),
"American option pricing problem transformed on finite interval".

Lubin Valkov (Ruse University, Bulgaria),
"Splitting numerical schemes for non-linear models of mathematical finance".

Sona Kilianova (Comenius University, Slovakia),
"Dynamic Worst Case Portfolio Optimization via a Hamilton-Jacobi-Bellman Equation"