



International Conference on Mathematical Finance and Economics (ICMFE)

July 6-8, 2011, Istanbul, Turkey

Istanbul Technical University (ITU) - Suleyman Demirel Cultural Center

Link: <http://www.mat.itu.edu.tr/icmfe2011/icmfe2011.html>

The current wave of globalization is the first human experience of this magnitude along with the unmatched advances in information technologies and electronic trading. This creates challenging new phenomena in the fields of finance, economics and computational science. This conference aims to foster multi-disciplinary scientific interactions and research collaborations to address some of those important topics.

It provides a unique opportunity for researchers, corporate executives, professionals, quantitative analysts and students in mathematical finance and economics to further their knowledge and exposure on the emerging problems in one of the fastest growing financial centers of the World. In addition to the academic and industrial meetings, it is our pleasure to organize bosphorus tour between Sea of Marmara and Black Sea in the conference program. We are looking forward to hosting you in Istanbul.

PLENARY SPEAKERS

Ali N. Akansu, New Jersey Institute of Technology, Electrical and Computer Engineering

Erhan Bayraktar, University of Michigan - Ann Arbor, Mathematics

Jaksa Cvitanic, California Institute of Technology, Mathematical Finance

Sencer Ecer, Istanbul Technical University, Management Engineering

Feyzullah Egriboyun, BNP Paribas Bank - London

Sheri Markose, University of Essex, Economics

Didier Sornette, ETH Zürich, Entrepreneurial Risks

Yildiray Yildirim, Syracuse University, Finance

Fernando Zapatero, University of Southern California, Finance and Business Economics

Thaleia Zariphopoulou, University of Oxford, Quantitative Finance; University of Texas at Austin, Mathematics

PANEL 1: (a) *"Emerging International Financial Markets/Centers"*

(b) *"Potential of Istanbul As An International Financial Center"*

Emin Çatana, President & CEO, Istanbul Stock Exchange Settlement and Custody Bank Inc

Hüseyin Erkan, Chairman & CEO, Istanbul Stock Exchange

İbrahim Turhan, Deputy Governor, Central Bank of the Republic of Turkey

Fernando Zapatero, University of Southern California, Finance and Business Economics

PANEL 2

"Efficient Hedging Strategies in Energy Markets"

TOPICS OF INTEREST

The conference welcomes research contributions for presentation in the topics including, **but are not limited to:**

- Algorithmic trading
- Asset pricing
- Behavioral economics / finance
- Behavior of jet fuel and crude oil prices
- Computational methods
- Credit scoring
- Derivatives pricing
- Economic / financial crisis
- Financial bubble
- Financial econometrics
- Financial engineering
- Financial market microstructure
- Health economics
- Hedging in airline industry
- International finance
- Investment management
- Market dynamics and prediction
- Mathematical modeling
- Portfolio optimization and management
- Quantitative finance
- Real estate markets
- Risk management
- Signal processing methods in electronic trading
- Stochastic differential equations
- Stochastic control and investment
- Time series analysis
- Other subject in the scope of the conference

ORGANIZING COMMITTEE

Ahmet Duran, Istanbul Technical University (Chair)

Coşkun Çetin, California State University Sacramento (Co-chair)

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Burhaneddin İzgi, Istanbul Technical University

Mehmet Ali Karaca, Istanbul Technical University

Abdülmecit Karataş, Istanbul Development Agency; Boğaziçi University

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SPONSORS & SUPPORT

Istanbul Technical University, Turkish Airlines, TUBITAK, Capital Markets Boards of Turkey, Istanbul Stock Exchange

SUBMISSION PROCEDURE & DEADLINES

Prospective authors may submit papers, abstracts or proposals via email to Dr. Ahmet Duran at aduran@itu.edu.tr

March 20, 2011: Minisymposium and panel proposals consisting of a title, organizer name(s), a short abstract (in English only), a list of 4-6 speakers with titles of their presentations

April 1, 2011: Notification due for minisymposium and panel proposals

April 7, 2011: Extended abstract for poster presenters and minisymposium, panel and contributed speakers; full paper for Proceedings (all in English only).

May 2, 2011: Notification due for extended abstract and full paper

May 5, 2011: Early bird registration due

May 31, 2011: Abstract/full paper/participation registration due

- There will be Best Paper Awards for Students and Postdoctoral/Early Career Participants
- Limited support for Students and Postdoctoral/Early Career Participants may be available
- Extended abstracts of papers selected for presentation will be published in the Conference Abstracts by ITU Foundation Press with ISBN book number in addition to conference website
- Refereed full papers will be published in the Conference Proceedings in CD by ITU Foundation Press and conference website