

C A L L F O R P A P E R S

International Workshop on Quantitative
Methods in Finance (QTMFIN'12)

25-27 July 2012

Grand Mercure Fortune
Bangkok, Thailand

www.tadbir.ca

The QTMFIN 2012 workshop will take place at Grand Mercure Fortune in the city of Bangkok, Thailand in conjunction with the 4th International Conference on Applied Operational Research (ICAOR'12). We invite you to join your colleagues for this international forum. Sharing of ideas, knowledge and experience is the primary goal of the workshop. The meeting would be ideal for young researchers to present their work, even at a preliminary stage, for constructive discussion and feedback.

Workshop Theme

The workshop covers the general area of quantitative methods in finance with particular emphasis on real-world applications, including, but not limited to:

- Risk Management
- Real Options Valuation
- Portfolio Management
- Optimal Pricing
- Financial Modelling
- Financial Decision Making
- Decision Making under Uncertainty

Paper Submission

Researchers wishing to contribute to the conference are invited to submit manuscripts of not more than 6 pages either as full papers or extended abstracts. Manuscripts should be submitted online through the conference website submission system in MS Word. All submissions will be reviewed by at least two referees, and successful papers will be included in the Conference Proceedings published by **Lecture Notes in Management Science (LNMS)**.

Important Dates

- 15-Sep-2011 - Submission opens
- 30-Mar-2012 - Paper submission deadline
- 30-Apr-2012 - Notification of decisions
- 15-May-2012 - Registration deadline
- 30-May-2012 - Camera-ready deadline
- 25-Jul-2012 - Conference starts

Special Issues

The authors of accepted papers will have the opportunity to submit extended versions of their papers for consideration to the **Journal of Applied Operational Research (JAOR)**.

Scientific Programme Committee

Mikael Collan, Lappeenranta University of Tech, Finland (Chair)
Mario Fedrizzi, University of Trento, Italy
Robert Fuller, Eötvös Lorand University, Hungary
Yuri Lawryshyn, University of Toronto, Canada
Kaveh Sheibani, Tadbir OR Group Ltd, Canada
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Programme Chairs

QTMFIN'12 PC Chair

Mikael Collan, Lappeenranta University of Technology, Finland

QTMFIN General Chair

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