

# IEEE Congress on Evolutionary Computation (CEC'11)

New Orleans - June 5-8 2011

## Special Session on Evolutionary Computation in Finance and Economics

### Special Session Organizers

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### Important Dates:

#### Paper Submission:

7th March 2011

#### Notification of Acceptance:

15th March 2011

#### Final Paper Submission:

1st April 2011



## CALL FOR PAPERS

### SCOPE

The use of evolutionary computation (EC) techniques in finance and economics has become increasingly important. These methods have been proven to be a powerful tool in domains where analytic solutions are not a good alternative. Real-world problems involve complexity, noisy environments, uncertainty and vagueness, hence the popularity of EC among both researchers and practitioners. So far it has been successfully used in financial engineering, risk management, portfolio optimization, industrial organization, auctions, searching equilibriums, studying the emergence of the representative agent and rational expectations, designing public policy, financial forecasting, market simulation or agent-based computational economics, among many other areas.

The session is open to contributions from researchers and practitioners working at the intersection of evolutionary computation and economics and finance. Submitted articles should describe applications of evolutionary computation in domains including (but not limited to):

- Agent-Based Computational Economics
- Artificial Stock Markets
- Auctions
- Environmental Economics
- Evolutionary Games and Industrial Organization
- Experimental Economics
- Financial Data Mining
- Financial Engineering
- Financial Time Series Forecasting and Analysis
- Macroeconomics
- Microeconomic Behavior
- Portfolio Management
- Simulation of Social Processes
- Term Structure Models
- Trading Strategies

Specific EC techniques include (but are not limited to):

- Evolution Strategies
- Evolutionary artificial Neural Networks
- Evolutionary Programming
- Genetic Algorithms
- Genetic Programming
- Hybrid Evolutionary Systems
- Swarm Intelligence

Instructions for authors: Manuscripts should be prepared according to the standard format of regular papers specified in IEEE CEC 2011. All papers are to be submitted electronically through the congress website (specify the special session)

Conference site: <http://www.cec2011.org/index.htm>

Instructions for authors: <http://www.cec2011.org/submission.htm>

