# Call for Papers

## Special Issue on *Discrete stochastic optimization in finance*

## ICSP2019 conference

The XV International meeting on Stochastic Programming – ICSP2019 https://www.ntnu.edu/web/icsp/icsp2019 –, main event of the stochastic programming society (https://stoprog.org/) takes place in Trondheim (NO) from next July 29 to August 2, 2019. A relevant stream of contributions will focus on financial optimization problems from a theoretical or applied perspective. Following the successful experience of ICSP2013 with an issue edited by G.Consigli and Y.Smeers, *Quantitative Finance* will host this special issue (S.I.) specifically devoted to outstanding contributions in the area of discrete stochastic optimization in finance. Over the years, *QF* has established itself as high-ranked Internationally leading Journal in the field of quantitative methods in finance.

The S.I. aims at extending the current state-of-the-art in the area of financial optimization, with an emphasis on recent trends in financial optimization methods, pricing and risk management applications, specifically for multistage, dynamic problems.

The submitted articles should clearly fall in the finance domain and address relevant theoretical, modeling and computational aspects related, even if not limited to:

- Asset management and asset pricing methods,
- Liability management and valuation,
- Dynamic portfolio models and time consistent policies,
- Risk measures and financial decision paradigms,
- Decision making under ambiguity,
- Optimal risk capital allocation and long-term financial planning
- Data-driven methods in financial optimization,

- Stochastic and distributionally robust techniques,
- Scenario reduction techniques and approximation methods,
- Stochastic dominance models,
- Goal-based investing and multi-criteria optimization,
- Development of decision support systems.

The above topics are rooted on modern approaches of operations research, mathematical programming, applied probability, decision theory, finance and computer science. A characterizing relevant aspect of stochastic optimization models in general and specifically in finance is associated with its multidisciplinary philosophy and the fast evolution of financial markets' products and agents' strategies. In the Guest Editors' intention, thus, the special issue will not be limited to classical stochastic programming applications but include new trends from a theoretical and an applied perspective.

## Tentative timeline

ICSP2019 conference: July 29-August 2, 2019
Call for Papers: at ICSP2019 and in agreement with the Journal
Firm submission deadline: December 31, 2019
Reviewing process, first run: June 30, 2020
Final revisions: March 31, 2021
SI completion: June 30, 2021 if not before.

## Submission rules

The reviewing process will be handled by the Guest Editors outside the Journal editorial system: contributions are welcome by all ICSP2019 participants and co-authors. Submitted articles should be sent with a direct joint email message to: giorgio.consigli@unibg.it, kopa@karlin.mff.cuni.cz, alois.pichler@math.tu-chemnitz.de, with Subject: *QF ICSP2019 Special issue on discrete stochastic optimization in finance*.

Articles should be produced in pdf, following the QF template[1] and sent to the Guest Editors. Upon receipt of the submitted articles, the Guest Editors will assess their overall quality and consistency with the S.I. main focus. Then the articles will be sent to the reviewers, who will be given 100 days to produce their reports.

The QF Editors-in-Chief will eventually consider together all papers and their referees reports proposed by the Guest Editors for the SI and make the final decisions regarding production.

## QF S.I. Guest Editors:

Giorgio Consigli, University of Bergamo giorgio.consigli@unibg.it,

Milos Kopa, Charles University of Prague kopa@karlin.mff.cuni.cz

Alois Pichler, Technische Universitat of Chemnitz alois.pichler@math.tu-chemnitz.de

Joint Editors-in.Chief of *Quantitative Finance* (Taylor & Francis): Professor Michael A.H. Dempster, University of Cambridge (UK) and Professor Jim Gatheral, Baruch College, The City University of New York (USA)

July 2019

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[1] https://www.tandfonline.com/action/authorSubmission?journalCode=rquf20&page=instructions