

Submission  
Deadline:

**September  
29, 2006**

# Applied Intelligence

## Special Issue on Soft Computing Techniques Applied to Finance



### **AIMS & SCOPE**

Soft Computing is a framework that provides complementary reasoning and searching methodologies. By combining domain knowledge with empirical data, soft computing techniques allow us to develop flexible computing tools to solve complex, multi-objective decision problems, that are resistant to traditional methods. For this reason, this area of knowledge is especially appropriate for its application in finance, where there are many open and hard problems to be solved. This is proved by the increasing activity that, during the last years, has been done around the application of soft computing in finance.

Soft computing techniques have been extensively applied to finance and economics. However, both application areas are wide enough to explore them separately. Therefore, the goal of this Special Issue is to collect, select and publish the most important works done recently in the area of soft computing techniques and their application to all aspects of finance.

Potential authors for this Special Issue should present original research and innovative results. Themes of the submitted articles should include the application of soft computing techniques to some (but not limited to) of the following financial areas:

- Investment Decisions
- Asset Pricing, Trading volume, Bond, Interest Rates
- Contingent Pricing, Futures Pricing
- Information and Market Efficiency
- International Financial Markets
- Investment Banking
- Financial Risk and Risk Management
- Behavioural Finance
- Stock Markets
- Financial Data Mining
- Financial Engineering
- Financial Time Series Forecasting and Analysis
- Portfolio Management
- Trading Strategies

Specific soft computing techniques include (but are not limited to):

- Fuzzy Systems
- Multi-agent Systems and Distributed Intelligent System
- Neural Networks
- Evolutionary Algorithms
- Bio-inspired Algorithms and Swarm Intelligence
- Machine Learning and Pattern Recognition
- Data Mining
- Support Vector Machines

### **SUBMISSIONS**

Papers should be formatted according the following the "Instructions for Authors" presented at the end of this call for papers and be sent in PDF format to Asuncion Mochon at the address below.

Please, make sure that the first page contains the title and the author's name. In the following pages, the authors name should be eliminated.

Submitted papers will be reviewed by at least three different expert reviewers. Submission of a manuscript implies that it is the authors' original unpublished work and is not being submitted for possible publication elsewhere.

The review process will be driven by the Guest Editors of this Special Issue (Pedro Isasi) and by the Editor-in-chief, Moonis Ali.

The Special Issue editors anticipate making final decisions on accepted papers by February 2007.

For any clarification please contact Pedro Isasi at the address below.

### **IMPORTANT DATES**

The tentative schedule is as follows:

September 29, 2006. Submissions deadline.  
December 8, 2006. Notification of the first review.  
January 12, 2007. Revisions due.  
February 9, 2007. Final notice of acceptance  
March 1, 2007. Final manuscript.

The expected publication year of the special issue will be 2007.

### **Guest Editor**

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Web page: <http://et.evannai.inf.uc3m.es/cfetc-network/CFP/CFPFinance.pdf>

**INSTRUCTIONS FOR AUTHORS**

**Manuscript Style**

1. Typeset, double or 1 1/2 space; use one side of sheet only.
2. Use an informative title for the paper and include an abstract of 100 to 250 words at the head of the manuscript. The abstract should be a carefully worded description of the problem addressed, the key ideas introduced, and the results. Abstracts will be printed with the article.
3. Provide a separate double-spaced sheet listing all footnotes, beginning with "affiliation of author" and continuing with numbered footnotes.
4. Acknowledgment of financial support may be given if appropriate.
5. References should appear in a separate bibliography at the end of the paper. References should be numbered in order of citation within the paper. They should be referred to within the text by numerals in square brackets, e.g. [12]. References should be complete, in the following style:  
Style for papers: Author(s) initials followed by last name for each author, paper title, publication name, volume, inclusive page numbers, month and year.  
Style for books: Author(s), title, publisher, location, chapter or page numbers (if desired), year.

**Examples as follows:**

**Book**

D. Marr, *Vision, A Computational Investigation into the Human Representation and Processing of Visual Information*, Freeman: San Francisco, CA, 1982.

**Chapter in Book**

D.J.Spiegelhalter, "Probabilistic reasoning in predictive expert systems," in *Uncertainty in Artificial Intelligence*, edited by J.F.Lemmer, North Holland: Amsterdam, pp.47-67, 1986.

**Journal Article**

A. Rosenfeld and M. Thurston, "Edge and curve detection for visual scene analysis," *IEEE Trans. Comput.*, vol.C.-20, pp.562-569, 1971.

**Conference Proceedings**

A. Witkin, "Scales space filtering," in *Proc. Int. Joint Conf. Artif. Intell. Karlsruhe, West Germany, 1983*, pp. 1019-21.

Lab. memo, Technical Report, Dissertation

A.L. Yuille and T. Poggio, "Scaling theorems for zero crossings," *M.I.T. Artif. Intell. Lab., Massachusetts Inst. Technol., Cambridge, MA, A.I. Memo, 722*, 1983.

6. Type or mark mathematical expressions exactly as they should appear in print. Journal style for letter symbols is as follows: variables, italic type; constants, roman text type; matrices and vectors, boldface type.

Use appropriate typeface. It will be assumed that letters in displayed equations are to be set in italic type unless noted otherwise. All letter symbols in text discussion must be italic or boldface. Indicate best breaks for equations in case they will not fit on one line.

**Illustration Style**

1. Originals for illustrations should be sharp, noise-free, and of good contrast. We regret that we cannot provide drafting or art service.
2. Each figure should be mentioned in the text and numbered consecutively using Arabic numerals. Specify the desired location of each figure in the text. Each figure must have a caption. Proper style for captions, e.g., Figure 2. "The non-uniform mutation operator is used increasingly as the search progresses."
3. Number each table consecutively using Arabic numerals. Please label any material that can be typeset as a table, reserving the term "figure" for material that has been drawn. Specify the desired location of each table in the text. Type a brief title above each table.
4. All lettering should be large enough to permit legible reduction.
5. Suggested figure formats: TIFF, GIF, EPS, PPT, and Postscript. Files should be at least 300 dpi.