— Call for Papers —

Annals of Operations Research

Special Issue
Advances of OR in Commodities and Financial Modelling

The journal **Annals of Operations Research** invites submissions of papers to a special issue on **Advances of OR in Commodities and Financial Modelling**, at the occasion of the *55th Meeting of the EWGCFM* (*EWGCFM 2015*) which is organized by *Institute of Applied Mathematics* (*IAM*; http://iam.metu.edu.tr/) of Middle East Technical University, *EURO Working Group "Commodities and Financial Modelling"* (*EWGCFM*; http://www.ewgfm.eu/) and *The Association of European Operational Research Societies* (*EURO*; http://www.euro-online.org/). This conference took place at the campus of METU (http://www.metu.edu.tr/) in Ankara, Turkey, on May 14-16, 2015. The **participants of EWGCFM 2015** as well as other researches in the area are welcome to send their recent research achievements.

Potential subjects of interest from mathematical finance, financial engineering, management and economics related to this issue include, but are not limited to:

- pricing and trade of commodities and financial securities
- assessment, evaluation and control of risk
- market models and their dynamical representation
- robust and stochastic portfolio optimization
- stochastic optimal control of portfolios
- valuation and decision problems in the insurance sector
- valuation and decision problems in electricity markets
- financial problems in environmental and earth sciences
- game theoretical models and their optimization
- analysis of financial and economic equilibria
- problems under random regime switches and paradigm changes

The use of methods from modern quantitative methods is a prerequisite for any paper submitted to this special issue to enter the reviewing process.

Annals of Operations Research is abstracted and indexed in the following databases: Science Citation Index, Science Citation Index Expanded (SciSearch), Journal Citation Reports/Science Edition, SCOPUS, INSPEC, Zentralblatt Math, Google Scholar, EBSCO, CSA, ProQuest, ABS Academic Journal Quality Guide, Academic OneFile, Academic Search, Computer Abstracts International Database, Computer Science Index, CSA Environmental Sciences, Current Contents/Engineering, Computing and Technology, DBLP, ECONIS, Expanded Academic, International Abstracts in Operations Research, Mathematical Reviews, OCLC, SCImago, STMA-Z, Summon by ProQuest.

Guest Editors: Sevtap Selçuk-Kestel, Yeliz Yolcu Okur, Gerhard-Wilhelm Weber.

Important Dates: **Extended** submission deadline of full papers: September 30, 2015.

Submission Details: The format of manuscripts for "Annals of Operations Research" as well as guidelines can be found on the web page of Springer, the publisher of the journal: http://www.springer.com/business/operations+research/journal/10479.

Authors should submit a cover letter and a manuscript via the journal's online submission site:

http://www.editorialmanager.com/anor

When prompted, please select the article type “**S.I.: OR in Commodities and Financial Modelling**”.

All papers submitted for publication will be carefully refereed. In case of any question please contact by e-mail one of the following guest editors:

Dr. Sevtap Selçuk-Kestel
Institute of Applied Mathematics
Middle East Technical University
06800 Ankara, Turkey
E-mail: skestel@metu.edu.tr

Dr. Yeliz Yolcu Okur
Institute of Applied Mathematics
Middle East Technical University
06800 Ankara, Turkey
E-mail: yyolcu@metu.edu.tr

Dr. Gerhard-Wilhelm Weber
Institute of Applied Mathematics
Middle East Technical University
06800 Ankara, Turkey
E-mail: gweber@metu.edu.tr