CALL FOR PAPERS

ANNALS OF OPERATIONS RESEARCH

SPECIAL ISSUE: NEURAL NETWORKS, NONLINEAR DYNAMICS, AND RISK MANAGEMENT IN BANKING AND FINANCE

The *Annals of Operations Research* invites submissions for a special issue on *Neural Networks, Nonlinear Dynamics, and Risk Management in Banking and Finance*. The call is open to all researchers in this area.

Submitted papers should not have been published previously nor be currently under consideration for publication elsewhere. Papers arising from a conference should be substantially extended, and should cite the conference paper where appropriate.

The area of banking and finance features many complex, non-linear, and dynamic problems. This provides a rich opportunity to apply advanced operations research methods to the outlined areas. Especially when considering the aspect of financial risk management, a vast field of application possibilities emerges. Additionally, in financial applications, researchers and practitioners are faced with a host of data, including high-frequency financial data but also alternative data (like sentiment dataor weather data) often not included in financial analysis.

This special issue aims to represent a collection of papers that exploit recent advances in the application of OR to state of the art modeling techniques in banking and finance. Main topics of interest include, but are not limited to:

- Big data applications
- Sentiment analysis
- Quantitative trading strategies
- Market microstructure and algorithmic trading
- High frequency applications for trading and risk management
- Market anomalies and inefficiencies
- Modeling financial processes with artificial intelligence methods
- Volatility forecasts
- Volatility as an asset class
- Portfolio optimization

We strongly encourage submissions by participants of the Forecasting Financial Markets Conference (5 to 7 September, 2018, Oxford UK), organized by the FFM Association (http://www.ffmconference.com/), the Oxford-Man Institute and Saïd Business School, and the Vietnam Symposium in Banking and Finance (25-27 October 2018, Hue City, Vietnam (https://vsbf2018.sciencesconf.org/), co-organized by the Association of Vietnamese Scientists and Experts (AVSE), the International Society for the Advancement of Financial Economics (ISAFE), and Hue College of Economics, in partnership with IPAG Business School.

SUBMISSION DEADLINE AND INSTRUCTIONS

Authors should submit a cover letter and a manuscript by November 30, 2018, via the Journal's web-based system, Editorial Manager (http://www.editorialmanager.com/anor), choosing "S.I.: Networks and Risk Management" as the article type. Manuscripts submitted after the deadline may not be considered for the special issue and may be transferred to a regular issue.

Instructions for authors (including LaTeX macro package and Word guidelines) can be found at http://www.springer.com/business/operations+research/journal/10749 .

Be sure to note when leaving a comment that your work is intended for the special issue and to select the aforementioned article type.

Papers will be subject to a strict review process managed by the Guest Editors and accepted papers will be published online individually, prior to print publication.

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