

GlobalSIP 2013

IEEE Global Conference on Signal and Information Processing

Signal and Information Processing in Finance and Economics

www.ieeeglobalsip.org/sym/13/SIPFE

December 3-5, 2013 • Austin, Texas, U.S.A.

Call for Papers

Economies and financial markets produce vast amounts of signals requiring automated analysis in order to support decision-making in a wide variety of applications, such as investment, trading, business planning, marketing, and policy design. The objective of this symposium is to bring together signal processing researchers and experts in applied finance and economics, in order to address signal and information processing problems arising in markets, including those for spectrum, electricity, and financial instruments.

Topics of interest include:

- Portfolio analysis: modeling and estimation of statistical dependence, sparse portfolios, robust portfolios, portfolio replication and tracking
- Risk analysis and modeling
- Term structure modeling
- Market microstructure analysis and order book modeling
- Market making and inventory management
- Technical analysis
- Algorithmic trading and optimal order execution
- Financial networks and systemic risk
- Behavioral finance and prospect theory
- Pricing and hedging of derivatives
- Smart order routing algorithms
- Spectrum markets
- Electricity markets and Smart Grid
- Economics of social networks
- Business analytics

Organizing Committee

General Chair

Ilya Pollak
*Pragma Securities and
Purdue University*

Technical Chair

Dmitry Malioutov
*IBM T. J. Watson Research
Center*

Paper Submission

Paper submission will be online only through the GlobalSIP 2013 website. Papers should be in IEEE two-column format and no longer than 1 page.

Symposia Website

Full details, new updates, and submission instructions can be found on the symposia website, <http://www.ieeeglobalsip.org/sym/13/SIPFE>

Important Dates

Paper Submission Deadline	June 15, 2013
Review Results Announce	July 30, 2013
Camera-Ready Papers Due	September 7, 2013

