

Call for Papers



IEEE/IAFE Conference on Computational Intelligence for Financial Engineering (CIFER)

April 9-11, 1995, New York City, Crowne Plaza Manhattan

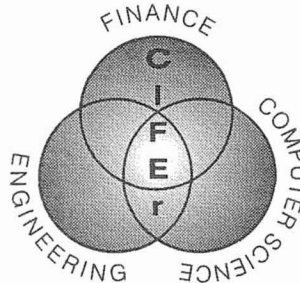
Sponsors

The IEEE Neural Networks Council • The International Association of Financial Engineers • The IEEE Computer Society

The IEEE/IAFE CIFER Conference is the first major collaboration between the professional engineering and financial communities, and will be the leading forum for new technologies and applications in the intersection of computational intelligence and financial engineering. Intelligent computational systems have become indispensable in virtually all financial applications, from portfolio selection to proprietary trading to risk management. Topics in which papers, panel sessions, and tutorial proposals are invited include, but are not limited to, the following:

Financial Engineering Applications

Asset Allocation	Risk Management
Trading Systems	Complex Derivatives
Corporate Financing	Currency Models
Forecasting	Technical Analysis
Hedging Strategies	Portfolio Management
Options and Futures	Standards Discussions
Risk Arbitrage	



Computer & Engineering Applications & Models

Neural Networks	Stochastic Processes
Machine Intelligence	Dynamic Optimization
Probabilistic Reasoning	Knowledge & Data Engineering
Fuzzy Systems	Time Series Analysis
Parallel Computing	Harmonic Analysis
Pattern Analysis	Signal Processing
Genetic Algorithms	Non-Linear Dynamics

Instructions for Authors, Panel Proposals, Special Sessions, Tutorials

All papers and proposals for tutorials, panels and special sessions must be received by the conference Secretariat at Meeting Management by November 1, 1994.

Exhibit Information

Businesses with activities related to financial engineering, including software & hardware vendors, publishers and academic institutions, are invited to participate in CIFER's exhibits. Further information about the exhibits can be obtained from the CIFER Secretariat, Barbara Klemm.

Keynote Speaker

Robert C. Merton

Baker Professor of Business Administration
Harvard Business School

Conference Committee General Co-chairs:

Tomaso Poggio, Whitaker Professor
MIT Artificial Intelligence Laboratory and
Brain Sciences Department
John Marshall, Professor of Finance
St. John's University

International Liaison

Toshio Fukuda, Dept. of Mechanical Eng.,
Nagoya University, Japan

Organizational Chair

Scott H. Mathews, MPVC Financial Eng.,
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Douglas Stone, Frank Russell R&D, Tacoma WA
Joe R. Brown, MCC, Austin, TX
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Apostolos N. Refenes
London Business School

For More Information Contact:

Meeting Management
2603 Main Street, Suite 690,
Irvine, CA 92714
(714) 752-8205 Fax (714) 752-7444
Email: 74710.2266@compuserve.com

Early registration is \$350 for IEEE (Institute of Electrical and Electronic Engineers, Neural Networks Council or Computer Society) and IAFE (International Association of Financial Engineers) members. Contact Barbara Klemm of Meeting Management for details. 2603 Main Street, Suite #690, Irvine, CA 92714. Tel. (714) 752-8205. Fax (714) 752-7444.