

evo**fin** 2011

5th european event
on evolutionary and natural
computation in finance
and economics

27-29 april 2011
torino – italy
www.evostar.org

submission deadline
* 22 november 2010
notification to authors
* 7 january 2011
camera-ready deadline
* 1 february 2011

As evolutionary computing (EC) becomes a mature area of computer science, researchers and practitioners in other domains including engineering, medicine and finance are adopting evolutionary and related natural computing methodologies in order to solve problems in their own applications area. Although there has always been interaction between the domains of EC and finance/economics, it is noticeable that there has been an increasing volume of research at this interface in recent years. **evo**fin** 2011** is the fifth edition of this event, specifically dedicated to the applications of EC (and related natural computing methodologies) to finance and economics.

Interesting synergies exist between the methodological issues faced by researchers in computational finance and economics, and those faced by researchers in other evo* application domains. Applications such as optimisation, model induction, clustering and classification span multiple domains and therefore novel EC methodologies, or novel applications of these, are of common interest to attendees at multiple workshops. Financial environments are typically hard, being dynamic, noisy and co-evolutionary. These environments serve as an excellent test bed for novel evolutionary methodologies. It is anticipated that this workshop will assist in a useful two-way flow of ideas between the finance/economics community and the EC community.

areas of interest and contributions

evofin** 2011** focuses primarily on the use of EC and related natural computing techniques in computational finance and economics. High quality paper submissions which demonstrate novelty in terms of methodology, application or both, are strongly encouraged. Applications of interest include (but are not limited to) algorithmic trading, forecasting financial time series, portfolio selection and management, pricing

complex financial products, developing risk management systems, and financial engineering. Other applications of interest include artificial stock markets and agent-based models of related social processes. Methodologies of interest include EC methodologies such as genetic programming, genetic algorithms and evolutionary strategies, as well as other natural computing methodologies such as particle swarm, foraging algorithms, artificial immune systems, hybrid systems, and multi-agent systems.

publication details

Accepted papers will appear in the proceedings of evo*, published in a volume of the *Springer Lecture Notes in Computer Science*, which will be available at the Conference.

submission details

Submissions must be original and not published elsewhere. The submissions will be peer reviewed by at least three members of the program committee. The authors of accepted papers will have to improve their paper on the basis of the reviewers' comments and will be asked to send a camera ready version of their manuscripts. At least one author of each accepted work has to register for the conference and attend the conference and present the work.

The reviewing process will be double-blind, please omit information about the authors in the submitted paper. Submit your manuscript in Springer LNCS format.

* Submission link:
<http://myreview.csregistry.org/evoapps11>

* Page limit: 10 pages.

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