CONTINUING CALL FOR PAPERS

Announcing a new journal:

Algorithmic Finance

Algorithmic Finance is both a nascent field of study and a new high-quality academic research journal that seeks to bridge computer science and finance.

It covers such applications as:

- High frequency and algorithmic trading
- Statistical arbitrage strategies
- Momentum and other algorithmic portfolio management
- Agent-based finance
- Machine learning and other aspects of computational intelligence
- Complexity and market efficiency
- Algorithmic analysis of derivatives valuation
- Applications of quantum computation to finance
- News analytics and automated textual analysis
- Behavioral finance examining the algorithms of the investors

We are continuously soliciting submissions for future issues.

All submissions will be double-blind peer reviewed and decisions will be made quickly.

We are seeking papers on the topics above, or, more generally, papers at the intersection of theoretical computer science and either theoretical or empirical finance.

Please visit our websites for more information:

www.algorithmicfinance.org
www.iospress.com

About the Journal

Open access
Online articles are freely available to all.

No submission fees
There is no cost to submit articles for review. There will also be no publication or author fee for at least the first two volumes.

Authors retain copyright
Authors may repost their versions of the papers on preprint archives or anywhere else, any time.

Enhanced content
Algorithmic Finance research continues beyond the printed word. Enhanced, interactive, computable content will accompany papers whenever possible, with possibilities including re-usable code, the data used in the paper, live calculations, and videos.

Comments
Algorithmic Finance is the first journal in the Financial Economics Network of SSRN to allow comments. Reader comments and author responses allow the discussion to continue after publication.

Archives
The journal is published by IOS Press. In addition, the journal maintains an archive on SSRN.com.

Managing Editor
Philip Maymin
NYU-Polytechnic Institute

Deputy Managing Editor
Jayaram Muthuswamy
Kent State University

Advisory Board
Kenneth J. Arrow
Stanford University
Herman Chernoff
Harvard University
David S. Johnson
AT&T Labs Research
Leonid Levin
Boston University
Myron Scholes
Stanford University
Michael Sipser
Massachusetts Institute of Technology
Richard Thaler
University of Chicago
Stephen Wolfram
Wolfram Research

Editorial Board
Associate Editors
Peter Bossaerts
California Institute of Technology
Emanuel Derman
Columbia University
Ming-Yang Kao
Northwestern University
Pete Kyle
University of Maryland
David Leinweber
Lawrence Berkeley National Laboratory
Richard Lipton
Georgia Tech
Avi Silberschatz
Yale University
Robert Webb
University of Virginia

Affiliate Editors
Giovanni Barone-Adesi
University of Lugano
Bruce Lehmann
University of California, San Diego