

Organizers:

Dr. Wei-Chiang Samuelson Hong, Professor Dr. Edward Tsang,

Session title:

Hybrid evolutionary computation in financial and econometrical forecasting models

Motivation:

Businesses require accurate forecasts of demand in order to make effective decisions, such as marketing, financial investment, inventory, distribution, human resource planning, purchasing, and so on. These forecasts are usually based on a function combination system of traditional statistical methods, evolutionary computation (EC), and management judgment. Although the wide application of hybrid modeling concepts, due to lack of systematical discussions to improve the forecasting accuracy, traditional statistical methods resulted in over-reliance on the use of informal judgment and higher expense. With the advantages of EC capabilities over the traditional statistical approaches, recently, they have been applied to systematical computation process but required more detail researches and empirical studies.

The objective of this special session is to invite together research and application of hybrid evolutionary computation for financial and econometrical forecasting applications.

Scope:

This special session invites contributions in all aspects of applying hybrid evolutionary computation to promote the discussion and exploration of new ideas. Topics of interests include (but not limited to):

- ❖ Financial time series forecasting and analysis.
- ❖ Financial data mining.
- ❖ Evolutionary strategies in hedging behaviors of stock markets.
- ❖ Financial engineering.
- ❖ Hybrid evolutionary artificial neural networks with evolutionary algorithms in financial forecasting
- ❖ Hybrid evolutionary algorithms in financial and econometrical forecasting models
- ❖ Swarm intelligence in financial and econometrical forecasting models
- ❖ Other application of novel financial and econometrical approaches in forecasting models.

Post-Conference Publication

Extended version of some selected papers of high-quality will be recommended for publication in: *International Journal of Applied Evolutionary Computation* (IJAEC; <http://www.igi-global.com/ijaec>).

Important Dates:

Deadline for submission of full papers: 1 March, 2009

Acceptance/Rejection notification: 1 April, 2009

Final camera-ready papers due: 1 May, 2009

Contact information:

Dr. Wei-Chiang Samuelson Hong

Editor-in-Chief of *International Journal of Applied Evolutionary Computation*

Assistant Professor

Department of Information Management,

Oriental Institute of Technology

No. 58, Sec. 2, Sichuan Rd., Pan-Chiao, Taipei County, 220, Taiwan

e-mail: samuelhong@ieee.org

Tel : +886-2-7738-0145 ext.327#55

Fax : +886-2-7738-6310

Dr. Edward Tsang

Professor

Department of Computer Science,

University of Essex, UK

e-mail: edward@essex.ac.uk

Tel : +44 1206 872774

Fax : +44 1206 872788