ICMFII
2016
SPECIAL ISSUES RELEVANT INFORMATION
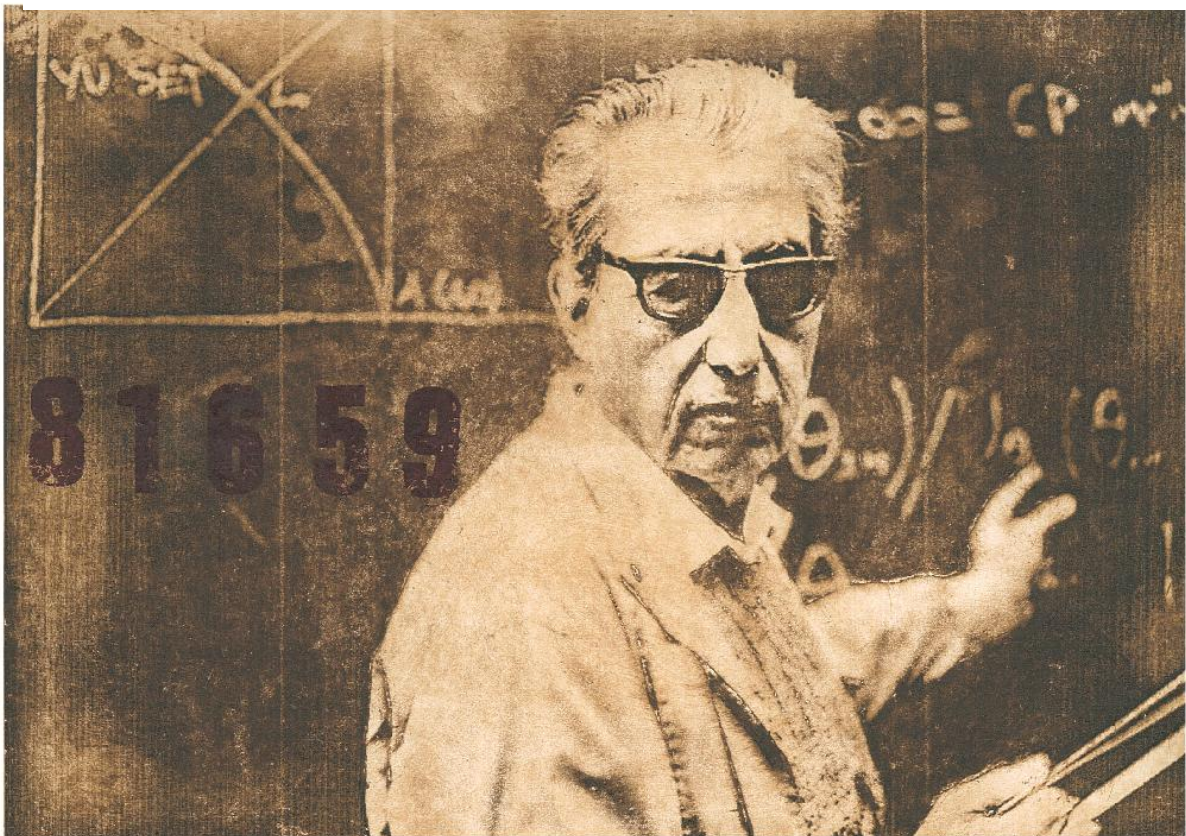
(THE INTERNATIONAL CONFERENCE ON MULTIDIMENSIONAL FINANCE, INSURANCE AND INVESTMENT)

JOURNAL OF THE OPERATIONAL RESEARCH SOCIETY (JORS)

Issue title: Multicriteria Decision Making in Finance

Call for papers:

The Journal of the Operational Research Society will publish a special issue dedicated to "Multiple Criteria Decision Making in Finance".

Multiple Criteria Decision Making (MCDM) includes a group of Operational Research methods pursuing making choices in the presence of multiple criteria, goals or objectives. MCDM started to emerge in the 1950' and since then it has experienced a growing development. According to many authors Multiple Criteria Decision Making is divided into multi-objective decision making (MODM) and multi-attribute decision making (MADM). While MODM is related to problems in which the decision space is continuous, MADM is devoted to problems with discrete decision spaces. Among continuous methods the most popular are Goal Programming, Compromise Programming and different aspiration-based models. Discrete models include weighting and ranking methods as for example, Multi-attribute Value Theory (MAVT), Multi-attribute Utility Theory (MAUT) or the Analytical Hierarchy Process (AHP).

MCDM draws upon knowledge in many fields including: Mathematics, Behavioral Decision Theory, Economics and Information Systems. At its beginning multiple criteria tools did not seem convincing to those educated in the traditional paradigm, but years later the usefulness of these tools are undeniable. This intruding and welcome perception of their importance has caused a change in the decision-making map as well as in the optimization methods. For centuries, mathematicians have been interested in optimizing a single variable under several constraints. This problem, elegantly solved by Lagrange in the eighteenth century, has a unique criterion character. Classical financial theory has usually assumed this unique criterion. However, and although models based on a unique criteria have been fertile in the past and are helpful for managers today, financial decision making is in its nature a multiple criteria decision making problem trying to balance different conflicting objectives.

The objective of this special issue is to bring together recent challenges and developments with regards to this field presenting attractive and new methodological contributions and real applications of MCDM in Finance. Some of the topics of interest are

- Multi-attribute portfolio selection
- Multi-criteria decision aid in finance
- Multiple objective programming in finance
- Stochastic programming in finance
- Fuzziness and uncertainty in finance
- Financial planning and financial engineering
- Option pricing
- Portfolio analysis
- Asset and liability management
- Financial economics
- Interest rate models
- Bank management
- Capital budgeting
- Finance applications

ICMFII
in memory of Enrique Ballestero
2016

ICMFII THE INTERNATIONAL CONFERENCE JUNE 2016 ALCOI (SPAIN)
ON MULTIDIMENSIONAL FINANCE, 26 - 29
INSURANCE AND INVESTMENT
in memory of Enrique Ballestero

- Corporate governance
- Insurance applications
- Auditing, accounting, insurance, and pension fund management
- All other topics in relation to financial decision sciences

Submission informationDeadline for Full Paper Submission: 15 October 2016

Editorial information:

Guest Editor: Blanca Pérez-Gladish, University of Oviedo (bperez@uniovi.es)
Guest Editor: Carlos Romero, Universidad Politécnica de Madrid (carlos.romero@upm.es)

Although this special issue will include a selection of best papers presented at The International Conference on Multidimensional Finance, Insurance and Investment, ICMFII'2016, which will be held on June 26-29, 2016 at the Campus d'Alcoi of the Universitat Politècnica de València (Spain) this Call for Papers is also open to the entire community of academics and practitioners.
Each paper will be peer-reviewed according to the editorial policy of the journal (please visit http://www.palgrave-journals.com/jors/index.html).
Papers should be original, unpublished, and not currently under consideration for publication elsewhere. They should be prepared according to the instructions to authors that can be found in the journal homepage. Authors should upload their contributions using the submission site http://mc.manuscriptcentral.com/itor, indicating in their cover letter that the paper is intended for this special issue. The deadline for submissions is October 15, 2016. Other inquiries should be sent directly to Blanca Pérez-Gladish (bperez@uniovi.es) clearly indicating in the subject "Special issue in JORS".

Details and Submission page: http://jors.msubmit.net/cgi-bin/main.plex (select special issue "Multiple Criteria Decision Making in Finance")

Journal key indicators:

Impact Factor: **0.953** (2014), Journal Citation Reports®, Thomson Reuters

The journal is **abstracted and indexed** by ABI/INFORM, Compendex, Current Contents/Engineering, Computing & Technology, Current Contents/Social & Behavioural Sciences, Inspec, International Abstracts in Operations Research, Science Citation Index, Social Sciences Citation Index, Scopus, and Zentralblatt MATH.

OPERATIONAL RESEARCH: AN INTERNATIONAL JOURNAL (ORIJ)

Journal website: http://link.springer.com/journal/12351

Issue title: Theoretical Contributions and Applications in Multidimensional Finance

Call for papers:

You are cordially invited to make a contribution to a special issue of Operational Research, entitled "**Theoretical Contributions and Applications in Multidimensional Finance**". The primary goal of this special issue is to publish papers presented in The International Conference on Multidimensional Finance, Insurance and Investment, ICMFII'2016 held in the Universitat Politècnica de València-Campus de Alcoy in Spain from 26 to 29 June 2016.

Most of the financial decision making problems are by nature, multiple criteria decision making problems, because they intend to balance between several conflicting objectives of different nature. Multiple Criteria Decision Making is a branch of Operational Research, which has developed numerous methods for solving such financial multiple criteria problems. This special issue will be devoted to the dissemination of recent developments and applications of the Multi-Criteria Decision Aid tools in the field of finance. Papers developing methods and procedures designed to solve problems related to finance taking into account the multidimensional nature of such problems will be welcomed. Some examples of interesting topics are:

- Multi-Attribute portfolio selection
- Multi-Criteria Decision Aid in Finance
- Multiple Objective Programming in Finance
- Stochastic Programming in Finance
- Fuzziness and uncertainty in Finance
- Financial Planning and Financial Engineering
- Option pricing
- Portfolio Analysis
- Asset and liability management
- Financial Economics
- Interest rate models
- Bank Management
- Capital Budgeting
- Finance applications
- Corporate Governance
- Insurance applications
- Auditing, Accounting, Insurance, and Pension Fund Management
- All other topics in relation to Financial Decision Sciences

Submission information:

Deadline for Full Paper Submission: 30 October 2016
Notification of 1st Review Outcome: 15 January 2017
Revised paper submission: 15 April 2017
Final decision: 15 June 2017
Expected Publication: 2018

Editorial information:

Guest Editor: Blanca Pérez-Gladish, University of Oviedo, Spain (bperez@uniovi.es)
Guest Editor: Jamal Ouenniche, University of Edinburgh, United Kingdom (jamal.ouenniche@ed.ac.uk).
Guest Editor: Ana García-Bernabeu, Polytechnic University of Valencia, Spain (angarber@upv.es)

The total length of the Special Issue should not exceed **162 pages** (including the editorial text).
Analytical instructions for the submission process may be found in the journal's website
http://goo.gl/IoY1NS. However, the following should be emphasized:
   •   A double-blind reviewing procedure should be followed in all submissions.
   •   All authors should submit their manuscripts online.
   •   The Editor-in-Chief is responsible for the final acceptance of manuscripts.
   •   If the Special Issue is linked to a conference, it should be clear if it will be an open call or
          only papers presented in the conference (info: conference title, organization, web pages,
          etc) will be considered for publication.

Journal key indicators:

Impact Factor: **0.311** (2014), Journal Citation Reports®, Thomson Reuters

ORIJ is abstracted / indexed in the following publications: Scopus, Advanced Technologies with Aerospace, ANTE: Abstracts in New Technologies & Engineering, Business Insights: Essentials, Computer and Information Systems, Engineering Materials Abstracts, Environmental Sciences and Pollution Management, Expanded Academic ASAP, General BusinessFile ASAP International, General OneFile, Google Scholar, InfoTrac Custom Journals, Inspec, International Abstracts in Operations Research, MathSciNet, Materials Research Database, Metadex, Proquest Earthquake Engineering Abstracts, Proquest Engineering Research Database, Risk Abstracts, Technology Research Database, zbMATH and Thomson Reuters Web of Science (ISI).

Details and Submission page: https://goo.gl/hwzNmz

INFOR: INFORMATION SYSTEMS AND OPERATIONAL RESEARCH

Journal website: http://www.utpjournals.press/loi/infor

Issue title: Multidimensional Perspectives in Finance and Investment

Call for papers:

You are cordially invited to make a contribution to a special issue of INFOR: Information Systems and Operational Research, entitled "Multidimensional perspectives in Finance and Investment". The primary goal of this special issue is to publish papers presented in The International Conference on Multidimensional Finance, Insurance and Investment, ICMFII'2016 held in the Universitat Politècnica de València-Campus de Alcoy in Spain from 26 to 29 June 2016.

Most of the financial decision making problems are subject to multiple criteria aspects. To balance between several conflicting objectives of different nature is the real challenge in finance and investment. Multiple Criteria Decision Aid as an active field of research offered several methods and models that addresses multiple operations research problems and among them problems in finance and investment. This special issue aims to disseminate recent developments and applications of Multiple Criteria Decision Aid tools in the field of finance and investment. .

The special issue topics include, but are not limited to, all areas of finance and investment, in particular those addressing the conference theme: Multi-Attribute portfolio selection
Multiple Objective Programming in Finance and Investment

- Stochastic Programming in Finance Option pricing
- Asset and liability management
- Interest rate models
- Capital Budgeting
- Corporate Governance
- Auditing, Accounting, Insurance, and Pension Fund Management
- Multi-Criteria Decision Aid in Finance
- Fuzziness and uncertainty in Finance
- Financial Planning and Financial Engineering
- Financial Economics
- Bank Management
- Finance applications
- Investment applications

Submission information:

Deadline for Full Paper Submission: 1 October 2016
Notification of 1st Review Outcome: 1 February 2017
Expected Publication: 1 December 2017

Editorial information:

Guest Editor: David Pla-Santamaria, Polytechnical University of Valencia, Spain (dplasan@upv.es)

Guest Editor: Fouad Abdelaziz, NEOMA Business School. France (fouad.ben.abdelaziz@neoma-bs.fr)
Guest Editor: Hatem Masri, University of Bahrain, Bahrain (hmasri@uob.edu.bh)

Papers for consideration should be submitted via the Editorial Manager Submission site (http://www.edmgr.com/tinf) Please indicate a special-issue submission when you upload your paper.
Word count: up to 7,500 words
Abstract: 250 words

Journal key indicators:

Impact Factor: **0.171** (2014), Journal Citation Reports®, Thomson Reuters

INFOR is abstracted / indexed in the following publications: CompuMath Citation Index 2002, SciSearch, IAOR: International Abstracts in Operational Research, Research Alert, ABI/Inform, Google Scholar, Microsoft Academic Search, China Education Publications Import & Export Corporation (CEPIEC), Current Contents/Engineering, Computing & Technology, Ulrich's Periodicals Directory, Canadian Almanac & Directory, EJS EBSCO Electronic Journals Service , Swetswise Online Content, CrossRef , SCOPUS , Business Source Corporate/Elite/Premier, zbMATH and Thomson Reuters Web of Science (ISI)

Details and Submission page

http://bit.ly/inforalcoy

CONTRIBUTED BOOK TO BE PUBLISHED BY SPRINGER UNDER THE EDITED SERIES MULTIPLE CRITERIA DECISION MAKING

Issue title: Financial Decision Aid using Multiple Criteria Models

Call for papers:

Introduction

This volume is devoted to the recent applications of Multiple Criteria Decision Making (MCDM) models in the fields of finance. It aims to highlight recent models and applications designed to solve problems related to finance and portfolio selection. These models need to be formulated through a mathematical programming framework where conflicting and incommensurable objectives (criteria, attributes) are simultaneously optimized. This volume should provide researchers and practitioners with a set of models and empirical results of multiple Criteria Decision aid in Finance.

Objectives

- An easy reading volume that focuses on Multiple Criteria Models that have be used to support decision making in the fields of finance.
- Help with real case studies researchers and practitioners to understand the benefit from using these Multiple Criteria Decision Models.
- Short, precise and concise information about the Multiple Criteria Models and their use in the fields of finance.

Target Audience

This book seeks to offer academics and practitioners a refreshed and an enhanced view of theoretical and empirical research ideas in Multiple Criteria Decision Aid in Finance.

Publisher

This book is scheduled to be published by Springer under the Edited Series Multiple Criteria Decision Making. For additional information regarding the publisher, please visit www.springer.com. This publication is anticipated to be released in the third quarter of 2017.

Recommended topics include, but are not limited to, the following:

- Multi-Criteria Decision Aid in Finance
- Multiple Objective Programming in Finance
- Multiple Objective stochastic Programming in Finance
- Multiple Objective Fuzzy Programming in Finance
- Other Multiple Criteria Decision models in Finance

Submission information:

November 15, 2016: Proposal Submission Deadline
December 15, 2016: Notification of Acceptance
February 28, 2017: Full Chapter Submission
April 30, 2017: Review Results to Authors
June 15, 2017: Revised Chapter Submission
September 30, 2017: Final Acceptance Notifications

Editorial information:

- Hatem Masri, University of Bahrain, Bahrain (hmasri@uob.edu.bh)
- Blanca Pérez-Gladish, University of Oviedo, Spain (bperez@uniovi.es)
- Constantin Zopounidis, Technical University of Crete, Greece (kostas@dpem.tuc.gr)

Submission Procedure:

Researchers and practitioners are invited to submit on or before September 15, 2016, a 2-3 page chapter proposal clearly explaining the mission and concerns of his or her proposed chapter. Authors of accepted proposals will be notified on or before October 15, 2016 about the status of their proposals and sent chapter guidelines. Full chapters are expected to be submitted by January 30, 2017. All submitted chapters will be reviewed on a double-blind review basis. Contributors may also be requested to serve as reviewers for this project.