



# CALL FOR PAPERS

**ICFME 2020**  
**Mar 05-06, 2020**  
**Barcelona, Spain**

The International Research Conference is a federated organization dedicated to bringing together a significant number of diverse scholarly events for presentation within the conference program. Events will run over a span of time during the conference depending on the number and length of the presentations.

ICFME 2020 : International Conference on Financial Mathematics and Engineering is the premier interdisciplinary forum for the presentation of new advances and research results in the fields of Financial Mathematics and Engineering. The conference will bring together leading academic scientists, researchers and scholars in the domain of interest from around the world. Topics of interest for submission include, but are not limited to:

Financial Mathematics and  
Engineering  
Algorithmic and High Frequency  
Trading  
Computational Finance: PDEs and  
Monte Carlo Simulation  
Credit Risk Modeling  
Dynamic Games, Mean Field Games and  
Equilibrium Models  
Energy Markets, Commodity Markets  
and Emissions Trading  
High-Dimensional Problems in  
Finance

Liquidity Risk and Counterparty  
Risk  
Pricing and Hedging of Derivatives  
Statistical Modeling of Financial  
Data  
Stochastic Analysis and  
Mathematical Finance  
Stochastic Control and Optimal  
Investment  
Stochastic Volatility Models and  
Jump Processes  
Systemic Risk and Financial  
Stability