



CALL FOR PAPERS

ICQFMM 2020
Mar 19-20, 2020
Dubai, UAE

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.

ICQFMM 2020 : International Conference on Quantitative Finance and Mathematical Models is the premier interdisciplinary forum for the presentation of new advances and research results in the fields of Quantitative Finance and Mathematical Models. 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:

Quantitative finance	Complete markets and option pricing
Mathematical finance	The optimal stopping problem
Derivatives pricing: the Q world	Continuous-time models
Risk and portfolio management: the P world	Continuous-time martingales
Criticism	Stochastic integration
Mathematical tools	The Girsanov theorem
Derivatives pricing	The Black-Scholes model
Mathematical or numerical models	Multidimensional Black-Scholes model with continuous dividends
Financial derivatives	Currency options
Discrete time models	Stochastic volatility
Strategies of investment	Fourier methods for pricing
Admissible strategies and arbitrage	Interest rates models
Martingales and opportunities of arbitrage	Yield curve for a random future