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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:

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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
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