Special Issue on
Computational Methods in Finance

International Journal of Computer Mathematics (IJCM) solicits high quality original research papers for this special issue. Solutions to many financial problems can be obtained only by numerical methods. As financial models and instruments get more complicated, more advanced computational methods are needed to solve the associated problems. Topics of special interest include, but are not limited to:

- Regime switching, stochastic volatility, and jump-diffusion models
- Credit derivatives: pricing and modelling
- Finite difference, Monte Carlo, and Fourier methods
- Numerical methods for high dimensional problems
- Numerical methods in risk management
- High-performance computing in finance

Each submitted paper should be not more than about 20 single spaced pages and will be refereed according to IJCM policies. Papers should be prepared according to the IJCM guidelines at [http://www.tandf.co.uk/journals/journal.asp?issn=0020-7160&linktype=44](http://www.tandf.co.uk/journals/journal.asp?issn=0020-7160&linktype=44). Paper should be submitted online via manuscript central through the website [http://www.tandf.co.uk/journals/titles/00207160.asp](http://www.tandf.co.uk/journals/titles/00207160.asp). Authors should indicate the paper is for a special issue, entering as title 'Computational Finance' when prompted during submission.

Schedule of the special issue:

- Deadline for submission: 31 December 2014
- Reviews by: 31 March 2015
- Deadline for revision: 30 June 2015
- Acceptance: 30 September 2015
- Estimated publication: December 2015

The guest editors of the special issue are:

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