



International Special
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17-19 September 2020 // Hvar, Croatia

Special session on:

Advances in Machine Learning for Finance

Special session chair:

Zvonko Kostanjčar, University of Zagreb, Croatia (zvonko.kostanjcar@fer.hr)

Call for Papers

Special Session on Advances in Machine Learning for Finance will be held in the frame of the 28th International Conference on Software, Telecommunications and Computer Networks (SoftCOM 2020), technically co-sponsored by the IEEE Communication Society (ComSoc), in hotel Amfora in Hvar on September 17-19, 2020.

With the development of financial technology and growth of available financial data, machine learning tools have attracted the attention of researchers and practitioners from both the financial and engineering communities, with applications in risk management, portfolio optimization and other financial use cases. Moreover, the innovative space of *fintech* and advances in distributed ledger technologies call for interdisciplinary engineering approaches to the problems of modern finance. The goal of this special session is to bring together researchers from computer science, mathematics, finance, and other quantitative disciplines to facilitate diffusion of ideas and foster future research in this interdisciplinary area.

Accepted and presented papers will be published in the conference proceedings and submitted to IEEE Xplore as well as other Abstracting and Indexing (A&I) databases. Authors of selected best papers will be invited to submit an extended version of their manuscripts for publication in a special issue of the Journal of Communications Software and Systems (JCOMSS).

We cordially invite speakers who wish to present original papers on the following topics of interest:

- Machine learning for risk analysis and management,
- Covariance estimation and risk decomposition methods,
- Deep learning and reinforcement learning for financial data,
- Quantitative methods for asset pricing,
- Information processing over financial networks,
- Portfolio optimization algorithms and asset allocation,
- Signal processing methods for financial time series,
- Fintech innovation and blockchain-based assets,
- High-frequency trading and market microstructure modelling.

IMPORTANT DATES

Complete manuscript due	June 22, 2020
Notification of acceptance	July 1, 2020
Camera-ready manuscript	July 20, 2020

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**COMMUNICATIONS
SOFTWARE AND SYSTEMS**
<http://jcomss.fesb.unist.hr>

More information about the Conference including details on the submission process and authors kit is available on the website:

<http://softcom2020.fesb.hr>

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