



Algorithms for Computational Finance

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Deadline for manuscript submissions:

closed (1 August 2022)

Message from the Guest Editors

As financial markets evolve, so have done the algorithmic trading and application of machine learning and AI in security analysis and forecasting. This special issue aims to attract submissions that represent state-of-the-art studies in algorithms in computational finance. We welcome high quality, original ideas and research in algorithms in computational finance, and in the following particular areas:

- Forecasting and trading algorithms for digital assets and cryptocurrencies.
- Artificial intelligence and machine learning applications in big data finance.
- Algorithms for market analysis considering differences in trading frequency and data availability.
- Portfolio optimization algorithms with novel risk metrics.
- Market simulations, algorithmic trading and hedging strategies.





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Message from the Editor-in-Chief

Algorithms are the very core of Computer Science. The whole area has been considered from quite different perspectives, having led to the development of many sub-communities: Complexity theory (limitations), approximation or parameterized algorithms (types of problems), geometric algorithms (subject area), metaheuristics, algorithm engineering, medical imaging (applications), indicates the range of perspectives. Our journal welcomes submissions written from any of these perspectives, so that it may become a forum for exchange of ideas between the corresponding scientific subcommunities.

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