Workshop on Computational Finance and Business Intelligence

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1 Introduction

The workshop focus on computational science aspects of asset/derivatives pricing & financial risk management that relate to business intelligence. It will include but not limited to modeling, numeric computation, algorithmic and complexity issues in arbitrage, asset pricing, future and option pricing, risk management, credit assessment, interest rate determination, insurance, foreign exchange rate forecasting, online auction, cooperative game theory, general equilibrium, information pricing, network band witch pricing, rational expectation, repeated games, etc.

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