



Special Issue on Financial Derivatives

The International Journal of Computer Mathematics (IJCM) will publish a special issue on Financial Derivatives with Guest Editors Abdul Q. M. Khaliq (Middle Tennessee State University), Qin Sheng (Baylor University), and David A. Voss (Western Illinois University). The aim of this special issue is to highlight recent advances in modeling and computation of financial derivatives. The special issue will contain papers presenting new research results in topics including, but not limited to:

Credit derivatives-pricing and modeling

Regime switching and jump-diffusion models

Stochastic modeling and simulation

Advances in Monte Carlo methods

Numerical PDE methods in high dimensions

Numerical methods in risk management

High-performance computing in finance

High quality original research papers are solicited for this special issue. Each submitted paper should be between 10 to 20 pages and will be refereed according to IJCM policies

<http://www.tandf.co.uk/journals/titles/00207160.asp>

In the first instance, authors are invited to contact one of the Guest Editors who will supply *Instructions for Authors* and the procedure to be followed in submitting papers:

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