UNIVERSITAT POLITÈCNICA DE VALÈNCIA
CAMPUS D'ALCOI

2016 ICMFII

The International Conference on Multidimensional Finance, Insurance and Investment

26-29 June
Alcoy
Valencia, Spain

CALL FOR PAPERS (DRAFT)

The International Conference on Multidimensional Finance, Insurance and Investment is devoted to the recent developments and applications of the Multi-Criteria Decision Aid tools in the field of finance and insurance. This scientific event disseminates recent methods and procedures designed to solve problems related to **finance**, **insurance** and **portfolio selection** formulated through a **mathematical programming** framework and for which a stack of conflicting and incommensurable objectives (criteria, attributes) is simultaneously optimized. The aim of this conference is to bring together **researchers** and **practitioners** from all over the world to discuss recent theoretical and methodological developments of multi-attributes portfolio selection, insurance and investment. Given the popularity of the financial portfolio optimization topic within the fields of finance and operational research, and the large number of active researchers, the idea of organizing an international workshop on multi-attribute portfolio selection (MAPS) was initiated in **Helsinki** in 2005 and chaired by Pekka Korhonen. The second edition of this scientific event took place in **Montreal** and was organized by Belaid Aouni in 2007. The third edition was organized by Alejandro Balbas in **Madrid** in 2009. The international committee has decided to replace the MAPS workshops by an International Conference on Multidimensional Finance, Insurance and Investment (ICMFII) with a two years periodicity. The 2011 edition of the ICMFII held on April 14-16, in **Hammamet** (Tunisia) and chaired by Fouad Ben Abdelaziz. The fifth edition of the ICMFII was organized on November 25-27, 2013 in **Bahrain** and chaired by Minwir Al-Shammari. The sixth edition of this conference will take place on June 26-29, in **Alcoy** (Alicante, Spain) and will be chaired by Blanca Pérez-Gladish. There will be plenary talks by invited speakers as well as contributed talks.

A broad range of topics will be covered during the conference. Papers related to the following topics are suitable for submission to the conference:

- Multi-attribute portfolio selection
- Multiple objective programming in finance
- Stochastic programming in finance
- Option pricing
- Asset and liability management
- Interest rate models
- Capital budgeting
- Corporate governance
- Auditing, accounting, insurance, and pension fund management
- Multi-criteria decision aid in finance
- Fuzziness and uncertainty in finance
- Financial planning and financial engineering
- Portfolio analysis
- Financial economics
- Bank management
- Finance applications
- Insurance applications
- All other topics in relation to financial decision sciences

The ICMFII International committee invites all interested researchers and professionals to submit **extended abstracts** (at most 2 pages) should be written in English. They should clearly include: title, brief abstract, list of key-words, author(s) full name(s), affiliation(s), complete address(es), and e-mail address(es). Please state the name of the contact person. All documents must be sent in RTF (Rich Text File) or MS Word format by email to the following address icmfii@upv.es. The **deadline for submitting your Abstract is April 10, 2016**.

Selected manuscripts will be considered as potential full-paper publications in international journals, subject to peer reviews, to be announced soon at the conference website (http://www.icmfii.com).

Early registration fee for academic participants is 250 Euros and for student is 150 Euros. Reduced fees will be considered, under request, for participants from developing countries and members of the MCDM society. Also, the organizing committee will be glad to apply for a conference visa on your behalf for free.

For any question concerning the organization of the Conference, you may contact the conference organization desk at David Pla-Santamaria, Universitat Politècnica de València-Campus de Alcoy, Plaza Ferrándiz y Carbonell s/n 03801 Alcoy-Aliante, Tfno: +34 96 652 8520, Fax +34 96 652 84 09. For further information, please visit the ICMFII website www.icmfii.com.

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This conference is endorsed by the **International Society on Multiple Criteria Decision Making and the Institute for Operations Research and the Management Sciences**- MCDM section

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