

# Call for Papers

## The 2009 IEEE International Workshop on Derivative Theory and Its Applications (DTA 2009)

In conjunction with IEEE BIFE 2009 (<http://madis1.iss.ac.cn/bife2009>)

Beijing, China, July 24-26, 2009

### Motivation

Since the early 1980s, one of the most important innovations in international financial markets is the establishment and development of financial derivatives markets. The financial derivatives have played an increasingly important role in eluding risk, arbitraging and speculating, etc. Recently, the derivative markets have been accused for their alleged role in the international financial crisis. Surely, one coin always has two sides. The present crisis maybe shows that people still lack the abilities of reining the derivative instruments. The purpose of this workshop is to bring researchers and practitioners together in order to set up visions on how the advanced models and methods can be properly used for the theory and applications of derivatives in the information era.

### Topics

The primary focus of this workshop is on new and original research results in the areas of the theory and applications of derivatives. We cordially invite you to submit your papers that present challenging and innovative results. The topics include, but not limit to

- ◆ Theory and Applications of Options
- ◆ Theory and Applications of Term Structure of Interest Rates
- ◆ Theory and Applications of Interest Rate Derivatives
- ◆ Theory and Applications of Futures
- ◆ Theory and Applications of Convertible Bonds
- ◆ Theory and Applications of Credit Derivatives
- ◆ Theory and Applications of Energy Derivatives

## Important Dates

**Full Paper Submission: March 10, 2009**

**Acceptance Notification: March 20, 2009**

**Camera-ready papers: April 15, 2009**

**Conference Registration: March 20, 2009-April 15, 2009**

**Conference Date: July 24-26, 2009**

## Submissions

All papers should be written in English, the length of the manuscripts will be limited to 5 pages (IEEE Two-Column Proceedings style). All paper should be submitted via IEEE BIFE 2009 submission web site (**Please select the category of “Workshop1: DTA2009”**): <https://www.easychair.org/login.cgi?conf=bife2009> .

## Publications

All accepted papers will be included in IEEE Computer Society Proceedings (Published by IEEE Computer Society), which will be cited by EI Compendex and ISTP, if authors are willing to pay for registration fee.

Furthermore, extended version of some selected high-quality papers will be published in the special issues of some international journals.

## Workshop Co-Chairs

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