Organizing Institutions

* European Association of Operational Research Societies (EURO);
* EURO Working Group on Continuous Optimization (EUROPT);
* Operational Research Society of Turkey (ORST);
* Izmir University of Economics, Turkey;
* Institute of Applied Mathematics, METU, Ankara, Turkey;
* German OR Society (GOR).

Organizing Committee

Chair: Cemali Dinçer, Izmir University of Economics, Turkey
Co-Chair: Refail Kasımbeyli, Izmir University of Economics, Turkey
Co-Chair: Gerhard Wilhelm Weber, Middle East Technical University, Turkey

Burcu Özçam Adivar, Izmir University of Economics, Turkey
Deniz Türsel Eliiyi, Izmir University of Economics, Turkey
Mahmut Ali Gökçe, Izmir University of Economics, Turkey
Azize Hayfavi, Middle East Technical University, Turkey
Yeliz Yolcu Okur, Middle East Technical University, Turkey
Erdinc Oner, Izmir University of Economics, Turkey
Arslan Örnek, Izmir University of Economics, Turkey
Özgür Özpeynirci, Izmir University of Economics, Turkey
Selin Özpeynirci, Izmir University of Economics, Turkey
Cemalettin Öztürk, Izmir University of Economics, Turkey
Martin Rainer, Middle East Technical University, Turkey
Ömür Uğur, Middle East Technical University, Turkey
Kasırga Yıldırak, Trakya University and Middle East Technical University, Turkey

Travel

The participants will be transferred from Izmir Adnan Menderes Airport to the university campus. The transfer of the participants from the airport to the university campus will be scheduled by the organization committee and will be announced on the conference website later. The participants can also take a taxi from the airport to the university campus. The distance of the airport to the university campus is 30 km., and regular taxi rate between the airport and the campus is around 35 Euros.

Izmir Adnan Menderes International Airport can be conveniently reached from all metropolises around the globe, directly or via Atatürk Airport in Istanbul. Please find detailed information about Izmir Adnan Menderes Airport under http://www.travellibrary.com/airports/europe/turkey/izmir/izmir_airport.html.

Accommodation

A number of rooms in the University Guest House and in hotels close to meeting place will be reserved for the accommodation of participants. The details regarding the names of the hotels and the rates will be announced later.

Contacts

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E-mail: europt2010@ieu.edu.tr
http://www. ieu.edu.tr/Europt-2010

IZMIR UNIVERSITY OF ECONOMICS

24th Mini EURO Conference **EurOPT2010-İZMİR**

"CONTINUOUS OPTIMIZATION & INFORMATION-BASED TECHNOLOGIES IN THE FINANCIAL SECTOR"

June 23-26, 2010,
http://www.ieu.edu.tr/Europt-2010
Izmir University of Economics
Izmir, Turkey

EUROPT   GOR   METU

It is our pleasure to announce the 21th Mini EURO Conference on Continuous Optimization and Information-Based Technologies In the Financial Sector EurOPT-2010, which will be held in Izmir University of Economics, Izmir, Turkey, from 23 to 26 June 2010.

For the last 10 years, continuous optimization has become a key technology for practitioners as well as researchers in the financial sector, which in return poses new and interesting research topics and projects for the optimization community.

This Mini EURO Conference will be prepared in close collaboration with Izmir University of Economics (http://www.iue.edu.tr/sss.php), which will be the host institution in the very scenic city of Izmir and surrounding region of the Aegean Sea, and with its various renowned partner organizations and institutes. Izmir, historically, the ancient Smyrna, is the third most populous city of Turkey and the country's second largest port. It is located in the Gulf of Izmir, by the Aegean Sea, with a population of about 2.6 million.

There are world-famous historical places around such as the nearby ancient cities of Ephesus, Pergamon, House of Virgin Mary, Sardis and Klazomenai, and centers of international tourism such as Kuşadası, Çeşme, Mordoğan and Foça.

Mini EURO Conference will bring together practitioners and researchers from a variety of disciplines to focus on topics that are in the joint area of interest of both financial mathematics and continuous optimization. The conference will (i) provide an overview of, and (ii) present some important recent developments in continuous optimization regarding the analysis and prediction of financial processes with sessions focusing on theory, methodology, and applications. There will be a special emphasis on financial sector applications of information based technologies. Main topics of the conference are: (a) Financial Risk Management with Continuous Optimization, (b) Portfolio Optimization, (c) Stochastic Optimization and Control in Finance, and (d) Global Optimization and applications.

Topics

MEC EurOPT-2010 brings together three contemporary and fundamentally important areas of Operational Research:

- Computational Finance,
- Continuous Optimization and Control, and
- Information-Based Technologies.

The conference program will consist of tutorials, invited and contributed papers. We encourage those interested in the following topics to consider presenting their work in the conference.

- Option pricing,
- Hedging of claims,
- Interest rate models,
- Market risk,
- Credit risk and credit rating,
- Inverse problems in finance,
- Modeling asymmetric or imperfect dynamical information,
- Rare events and risk management,
- Optimal portfolio management,
- Dependence issue in finance,
- Numerical methods in finance, and
- Applications of theory and methods to the financial sector of Turkey and of other countries in a process of development.
- Multi-objective optimization,
- Stochastic programming,
- Convex and nonconvex optimization,
- Linear, semi definite and conic programming,
- Global optimization,
- Nonsmooth optimization,
- Robust optimization,
- Semi-infinite programming,
- Stochastic control theory,
- Optimal control of hybrid systems,
- Large-scale optimization and decomposition techniques,
- Calculus of variations, and
- Simulation.
- Artificial Intelligence in Supply Chains.

Publications

EUROPT 2010 Program Committee is pleased to announce that it will be producing three journal special issues and a conference proceedings book that will be devoted exclusively to EUROPT 2010 manuscripts. Carefully selected peer-reviewed papers will be published in special issues of the following journals:

- A special issue of "Journal of Global Optimization": Global Optimization and Applications,
- A Special Issue of "Optimization": Advances in Continuous Optimization with Applications in Finance,
- A Special Issue of "TOR - Transactions on Operational Research", Publication of the Operational Research Society, Turkey
- Conference Proceedings Book.

Invited Speakers

- Ralph Tyrell Rockafellar, University of Washington, USA
- Roger J-B Wets, Mathematics, University of California, Davis, USA
- Panos M. Pardalos, University of Florida, USA
- Juan Enrique Martinez Legaz Universitat Autònoma de Barcelona, Spain
- Ulrich Horst, Humboldt University Berlin
- Suleyman Ozekici, Koc University, Türkiye

Semi-plenary Speakers:

- Kenneth O. Kortanek, University of Pittsburgh, USA
- Georg Ch. Pflug, University of Vienna, Austria
- Asaf Hajiev, Baku State University, Azerbaijan
- Refail Kasimbeyli, Izmir University of Economics, Türkiye

Deadlines

- Deadline for early registration: April 22, 2010
- Conference: June 23-26, 2010

Paper Submission deadline for Proceeding Book: March 22, 2010
Early Registration Deadline and Regular Registration : April 22, 2010

Registration Fees

Regular Early (before April 22, 2010)	: 275 Euros
Regular Late (after April 22, 2010)	: 350 Euros
Student Early (before April 22, 2010)	: 125 Euros
Student Late (after April 22, 2010)	: 150 Euros
Banquet	: 50 Euros
Excursion (Ephesus & House of Virgin Mary)	: 40 Euros

The registration fee includes
- Participation in all sessions
- Conference materials (Final Program, Book of Abstracts, Book of Proceedings)
- Participant's Package
- Welcome Reception (23.06.2010 at Izmir Konağı)
- Dinner (24.06.2010 at IEU Terrace)
- Coffee breaks
- Lunches

Social Programme

The social program of the conference tentatively includes:

- Welcome Reception: 23.06.2010, at 20:00, İzmir Konağı
- Dinner: 24.06.2010 at 20:00, IEU Terrace
- Banquet: 25.06.2010, at 20:00, TBA
- Excursions by bus tour to the ancient city of Ephesus and House of Virgin Mary: 26.06.2010

International Steering Committee

Chair: Dr. Antanas Zilinskas, Institute of Mathematics and Informatics, Lithuani
Dr. Jakob Krarup, University of Copenhagen, Denmark.

Programme Committee

Chair: Roger Wets, University of California at Davis, USA.
Abbas Azimli, Yıldız Technical University, Turkey.
Kuban Altınel, Boğaziçi University, Turkey.
Adil Bagirov, University of Ballarat, Australia.
Agamirza Bashirov, Eastern Mediterranean University, Gazimagusa, TRNC.
Masao Fukushima, Graduate School of Engineering, Kyoto University, Japan.
Refik Güllü, Boğaziçi University, Istanbul, Turkey.
Eldar Hajilarov, University of Ballarat, Australia.
Alejandro Jofre, Ingeniero Matemático, Universidad de Chile
Imdat Kara, Başkent University, Ankara, Turkey.
Refail Kasimbeyli, Izmir University of Economics, Izmir, Turkey.
Omer Kirca, Industrial Engineering Department, Middle East Technical University, Ankara.
Marco Antonio Lopéz-Cerdá, University of Alicante, EUROPT Chair.
Nazim Mahmudov, Eastern Mediterranean University, Gazimagusa, TRNC.
Musa Mammadov, University of Ballarat, Australia.
Osman Oguz, Department of Industrial Engineering, Bilkent University, Ankara.
Bernt Øksendal, Institute of Finance and Management Science, Oslo, Norway.
Süleyman Özekici, Koç University, Istanbul, Turkey.
Georg Ch. Pflug, University of Vienna, Austria.
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Leonidas Sakalauskas, Institute of Mathematics and Informatics, Vilnius, Lithuania.
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Barbaros Tansel, Department of Industrial Engineering, Bilkent University, Ankara.
Kok Lay Teo, Curtin University of Technology, Australia.
Gerhard-Wilhelm Weber, METU, Ankara, Turkey.
Emre Alper Yıldırım, Bilkent University, Ankara, Turkey.