Organizing Institutions
- European Association of Operational Research Societies (EURO);
- EURO Working Group on Continuous Optimization (EUROPT);
- Operational Research Society of Turkey (ORS);
- İzmir University of Economics, Turkey;
- Institute of Applied Mathematics, METU, Ankara, Turkey;
- German OR Society (GOR).

Organizing Committee
*Chair:* Cemal Dincer, İzmir University of Economics, Turkey
*Co-Chair:* Refail Kasimbeyli, İzmir University of Economics, Turkey
*Co-Chair:* Gerhard Wilhelm Weber, Middle East Technical University, Turkey

Burcu Özcan Adıvar, İzmir University of Economics, Turkey
Deniz Türsel Eliy, İzmir University of Economics, Turkey
Mahmut Ali Gökçe, İzmir University of Economics, Turkey
Azize Hoylavi, Middle East Technical University, Turkey
Yeliz Yolcu Okur, Middle East Technical University, Turkey
Erdinc Öner, İzmir University of Economics, Turkey
Artan Omek, İzmir University of Economics, Turkey
Özgür Özpeynirci, İzmir University of Economics, Turkey
Selin Özpeynirci, İzmir University of Economics, Turkey
Camalella Öztürk, İzmir 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 İzmir 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.

İzmir 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 İzmir 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.

“CONTINUOUS OPTIMIZATION & INFORMATION-BASED TECHNOLOGIES IN THE FINANCIAL SECTOR”

http://www.ieu.edu.tr/Europt-2010
İzmir University of Economics
İzmir, Turkey

Contacts
Secretariat of Europt 2010
İzmir University of Economics, Sakarya Caddesi 156,
Balcova 35330, İzmir, Turkey
Tel: +90 232 4888127
Fax: +90 232 488 84 75
E-mail: europt2010@ieu.edu.tr
http://www.ieu.edu.tr/Europt-2010
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 İzmir University of Economics, İzmir, Turkey, from 23 to 26 June 2010. For the last 10 years, continuous optimization algorithms have 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 İzmir University of Economics (http://www.iue.edu.tr/ss.php), which will be the host institution in the very scenic city of İzmir and surrounding region of the Aegean Sea, and with its various renowned partner organizations and institutes, İzmir, 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 İzmir, by the Aegean Sea, with a population of about 2.6 million.

**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
- Derivative pricing in incomplete markets
- Portfolio optimization
- Stochastic programming
- Convex and nonconvex optimization
- Linear, semi definite and conic programming
- Global optimization
- Multi-objective optimization
- Nonconvex optimization
- Robust optimization
- Semi-infinite programming
- Semi-infinite optimization
- Stochastic optimization
- Optimal control of hybrid systems
- Large-scale optimization and decomposition techniques
- Calculus of variations, and
- Simplicity

- Artificial Intelligence in Supply Chains.

**Publications**

EuroPT 2010 Program Committee is pleased to announce that it will be producing three journal special issues and 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 "OR Transactions on Operational Research": Optimization of the Operational Research Society, Turkey

**Invited Speakers:**

- Ralph T. 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 Autonoma de Barcelona, Spain
- Ulrich Horst, Humboldt University Berlin
- Süleyman Özekici, Koç University, Turkey

**Semi-plenary Speakers:**

- Kenneth O. Kortanek, University of Pittsburgh, USA
- Georg Ch. Pflug, University of Vienna, Austria
- Asaf Hafijev, Bilkent State University, Ankara, Turkey
- Retail Kosimbeyi, İzmir University of Economics, Turkey

**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**

<table>
<thead>
<tr>
<th>Category</th>
<th>Fee</th>
</tr>
</thead>
<tbody>
<tr>
<td>Regular Early (before April 22, 2010)</td>
<td>275 Euros</td>
</tr>
<tr>
<td>Regular Late (after April 22, 2010)</td>
<td>350 Euros</td>
</tr>
<tr>
<td>Student Early (before April 22, 2010)</td>
<td>125 Euros</td>
</tr>
<tr>
<td>Student Late (after April 22, 2010)</td>
<td>150 Euros</td>
</tr>
<tr>
<td>Banquet</td>
<td>50 Euros</td>
</tr>
<tr>
<td>Excursion (Ephesus &amp; House of Virgin Mary)</td>
<td>40 Euros</td>
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</tbody>
</table>

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 İzmir Konagi)
- 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 Konagi
- Banquet: 25.06.2010, at 20.00, IEU Terrace
- Excursions in bus tours to the ancient city of Ephesus and House of Virgin Mary: 25.06.2010

**International Steering Committee**

Chair: Dr. Antonios Zilinskas, Institute of Mathematics and Informatics, Lithuania

Dr. Jakob Korup, University of Copenhagen, Denmark

**Programme Committee**

Chair: Roger Wets, University of California at Davis, USA

Abbas Azimil, Yildiz Technical University, Turkey

Kuban Akkaya, Bogazici University, Turkey

Adi Bogirov, University of Ballarat, Australia

Agamiro Bashirov, Eastern Mediterranean University, Gazimagusa, TRNC

Masao Fukushima, Graduate School of Engineering, Kyoto University, Japan

Refik Gülik, Bogazici University, Istanbul, Turkey

Eldar Haciyarov, University of Ballarat, Australia

Alejandro Jofre, Ingenio Matematico, Universidad de Chile

Imad Karo, Baskent University, Ankara, Turkey

Refail Kasimbeyli, Izmir University of Economics, Izmir, Turkey

Omer Kircia, Industrial Engineering Department, Middle East Technical University, Ankara

Marcelo Antonio Lopez-Cerdau, University of Alicante, EUROPT Chair

Nazim Mahmudov, Eastern Mediterranean University, Gazimagusa, TRNC

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Xiaoling Sun, Fudan University, Shanghai, China

Barbara Tansel, Department of Industrial Engineering, Bilkent University, Ankara

Kok Iay Teo, Curtin University of Technology, Australia

Gerhard-Wilhelm Weber, METU, Ankara, Turkey

Emre Alper Yildirim, Bilkent University, Ankara, Turkey