

# CALL FOR PAPERS

Guest editor:

Desheng Dash Wu (Corresponding Guest Editor), and David L. Olson

## Mathematical and Computer Modelling

### Special Issue on “Computational simulation and risk analysis”

*Mathematical and Computer Modelling* provides a medium of exchange for the diverse disciplines utilizing mathematical or computer modelling as either a theoretical or working tool. One of the advanced Modelling areas is simulation and risk analysis. *Mathematical and Computer Modelling* intends to publish a special issue dedicated to the theme of “Computational simulation and risk analysis” in late 2010 or early 2012.

Risks exist in our everyday's life. Failure to predict the crisis leads to results in lots of doubting voice and criticism to traditional risk management tools. This demands a revisit of a great deal of risk analysis tools in current turmoil world where lots of risk is new and challenging to researchers.

This special issue of *Mathematical and Computer Modelling* on the theme of “**Computational simulation and risk analysis**” is to present new advances in developing risk analysis and management approaches from the computational aspect. Both theoretical and applied work are welcome.

**Topics of Interest:** Topics include, but are not limited to the following:

- Enterprise risk management simulation such as
  - Agent-based simulation
  - Simulation of games in supply chain
- Financial risk management and simulation
  - Value at risk (VaR) and conditional VaR
  - Chance constraint Modelling
- Simulating inventory and queueing systems and event-driven simulation
- Data mining, Artificial intelligence and risk analysis
- Other issues related to Modelling risk analysis

**Paper submission:**

Original, high quality contributions that are not yet published or that are not currently under review by other journals or peer-reviewed conferences are sought. Manuscripts should be submitted online at <http://ees.elsevier.com/mcm/>. Please mention the special issue title in the covering letter. Until this is done, the paper will not be accepted for this Special Issue. General instructions for authors can be found at [http://www.elsevier.com/wps/find/journaldescription.cws\\_home/623/description#description](http://www.elsevier.com/wps/find/journaldescription.cws_home/623/description#description). Contributing authors might also be asked to review some of the papers submitted to this special issue.



### **Important Dates**

Submission Deadline: **February 1, 2011**

First-Round Reviews: **June 1, 2011**

Camera-ready version: **late 2011**

### **Editors and Notes**

Questions can be directed to any of the guest editors.

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Please include in your submission the title of the Special Issue, the title of the Journal and the name of the Guest Editor