



## Algorithms in Computational Finance

Guest Editors:

**Prof. Dr. Edward Tsang**

School of Computer Science and  
Electronic Engineering, the  
University of Essex, Wivenhoe  
Park, Colchester CO4 3SQ, UK

**Dr. V L Raju Chinthapati**

Department of Accounting &  
Finance, Business School, The  
University of Greenwich, London  
SE10 9LS, UK

Deadline for manuscript  
submissions:

**closed (15 September 2018)**

### Message from the Guest Editors

Dear Colleagues,

This Special Issue aims to attract submissions that report state-of-the-art research in algorithms in computational finance. The scope of this Special Issue is broad. We welcome submission in, but not limited to, the following topics:

- Forecasting algorithms
- Trading algorithms
- Portfolio optimisation algorithms
- Algorithms for analysing financial data
- Algorithms for market analysis, e.g., for early warning systems
- Machine learning applications in finance

Prof. Dr. Edward Tsang  
Dr. V L Raju Chinthapati  
*Guest Editors*





an Open Access Journal by MDPI

## Editor-in-Chief

### Prof. Dr. Frank Werner

Faculty of Mathematics, Otto-  
von-Guericke-University, P.O. Box  
4120, D-39016 Magdeburg,  
Germany

## Message from the Editor-in-Chief

Algorithms are the very core of Computer Science. The whole area has been considered from quite different perspectives, having led to the development of many sub-communities: Complexity theory (limitations), approximation or parameterized algorithms (types of problems), geometric algorithms (subject area), metaheuristics, algorithm engineering, medical imaging (applications), indicates the range of perspectives. Our journal welcomes submissions written from any of these perspectives, so that it may become a forum for exchange of ideas between the corresponding scientific subcommunities.

## Author Benefits

**Open Access** : free for readers, with article processing charges (APC) paid by authors or their institutions.

**High Visibility**: indexed within Scopus, ESCI (Web of Science), Ei Compindex, and other databases.

**Journal Rank**: JCR - Q2 (*Computer Science, Theory and Methods*) / CiteScore - Q1 (Numerical Analysis)

## Contact Us

---

*Algorithms* Editorial Office  
MDPI, Grosspeteranlage 5  
4052 Basel, Switzerland

Tel: +41 61 683 77 34  
[www.mdpi.com](http://www.mdpi.com)

[mdpi.com/journal/algorithms](http://mdpi.com/journal/algorithms)  
[algorithms@mdpi.com](mailto:algorithms@mdpi.com)  
[X@Algorithms\\_MDPI](https://twitter.com/Algorithms_MDPI)