

## 61<sup>st</sup> Meeting of EURO Working Group for Commodities and Financial Modelling

This conference brings together scientific experts on financial modelling, statistics and economics, decision-making analysis and methods, **FinTech and Blockchain**, LittleData to BigData in finance and investment, game theory and mathematical economics, banking, insurance, pension planning, pricing and hedging of derivatives, credit and systemic risk, application of OR methods in finance etc.

### Web page

<http://ewgcfm2018.ktu.edu> main web page

Follow hottest updates of [#ewgcfm2018](#) at ResearchGate.

### Important dates

Abstract submission and confirmation deadline:	15 March 2018
Early bird payment deadline:	01 March 2018
Preliminary program	01 May 2018
Conference:	16-18 May 2018
Full paper submission (CEJOR)	15 October 2018

### Fees in EUR (VAT included)

	Early bird (before 01 March)	Late (before 15 April)	Last minute (after 15 April)
regular	300	350	400
student	150	175	200
accompanying person	100	100	150
social events	75	100	150

Regular fee includes all conference scientific and social events and conference package.

Student fee includes conference scientific events, conference package and welcome afternoon.

Accompanying person fee includes conference scientific and social events.

Social events fee includes welcome afternoon, conference dinner and excursion.

### Plenary and invited speakers

Milos Kopa (Charles University, Czech Republic), *Portfolio optimization with stochastic dominance constraints*

Gerhard-Wilhelm Weber (Poznan University of Technology, Poland), *Stochastic optimal control of impulsive systems with regime switches and paradigm shifts - for finance, economics and science*

Stan Uryasev (University of Florida, USA), *Risk Management with POE, VaR, CVaR, and bPOE: Applications in Finance*

Georg Pflug (University of Vienna, Austria), *Measuring Systemic Risk*

Andrius Adamonis (Bank of Lithuania) *BlockChain impact on FinTech*

### Venue

Event will take place in [SANTAKA](#) Integrated Science, Studies and Business Centre (Valley). Kaunas University of Technology (KTU), K. Baršausko g. 59, Kaunas, Lithuania.

More about Kaunas (the city where [H. Minkowski](#) was born) please find at <http://visit.kaunas.lt/en/kaunastic> (the sponsor) or <https://en.wikipedia.org/wiki/Kaunas>.

Kaunas University of Technology (KTU) is established in 1922 and is biggest technology university in Baltic States.

## Papers and abstracts

High quality papers presented at the conference can be submitted to the special issue of [Central European Journal of Operations Research](#) (IF(2016)=0.659). Deadline for submission is 15 October 2018.

All papers prepared based on a presentation at the conference are welcome to be submitted for publishing in [Journal of Mathematical Models in Engineering](#) (MME), ISSN (Print) 2351-5279, ISSN (Online) 2424-4627.

Papers in field of economics can be submitted to journal [Engineering Economics](#) (IF(2016)=0.726) with regular reviewing procedure.

## Accommodation

All participants must arrange accommodation by their personal responsibility. Kaunas hotels are located in city centre. The conference venue may be reached in approx. 15-20 min by city bus/trolleybus from the hotel. 18-20 May Kaunas city celebrates its birthday and organizes Hanseatic days (a medieval festival). Please consider this and book the hotel as early as possible.

## Social program

Welcome afternoon or BBQ (depending on weather), meeting of participants of EUMOptFin1 (Semmering/AUSTRIA, 2003), excursion visiting nice site-seeing places (Pažaislis monastery, best panoramic place - Christ's Resurrection Church, Old town), one of local breweries and conference dinner.

On the last day of conference Kaunas city starts celebration of its birthday and organizes Hanseatic days (a medieval festival).

## Contacts

Organizing Committee of EWGCFM2018 Conference  
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## Sponsors

