

November 14 - 16, 2017, Montreal, Canada

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Symposium on Signal and Information Processing for Finance and Business

Call for Papers

General Chairs:

Xiao-Ping (Steven) Zhang
Ryerson University, Canada

Kush R Varshney
IBM Thomas J Watson Research Center, USA

Technical Committee:

MyungJin Choi, Two Sigma, USA
Li Deng, Microsoft Research, USA
Qingliang Fan, Xiamen University, China
Xiansheng Hua, Alibaba, China
Prabhanjan Kambadur, Bloomberg, USA
David Kedmey, EidoSearch, Canada
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William Richoux, Google, USA
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Moninder Singh, IBM Research, USA
John Sun, PDT Partners, USA
Da Wang, Two Sigma, USA
Fang Wang, Wilfrid Laurier University, Canada

With fast development of the acquisition of big data in both financial market and business operations, as a data processing and system-modeling tool, signal processing has been used and great potentials in applications in finance and business studies, such as in capital market analysis, quantitative trading strategy, risk management, economics modeling, marketing data and business analytics, etc. These applications pose new challenges for signal processing since the business data are often nonstationary, non-Gaussian and "dirty". In addition, in business applications, controlled experiments usually cannot be conducted and ground truth is often not available for testing and verifying the models. This symposium aims to attract relevant research contributions within the disciplines of finance, mathematics, data science and engineering to facilitate scientific cross-pollination. It will serve the signal processing community to be exposed to the state of the art in finance and business applications, and to foster future research in this emerging area. Topics of interest include but are not limited to

- Big Data Analytics in Finance, Marketing and Business
- DSP algorithm for Finance and Electronic Trading
- Machine Learning Methods for Financial and Business Applications
- Market Modeling (microstructure, price behavior and discovery, limit order book, etc.)
- Economics and Marketing Modeling
- Theory of Games and Auctions
- Social Media Analysis for Economics and Marketing
- Statistical Modeling and Monte-Carlo Methods in Business
- Portfolio Optimization and Management, Risk Analysis and Models
- Workforce Analytics and Human Capital Management
- Customer and Sales Analytics
- Quantitative Analysis in Sports
- Other Emerging Business Applications

Paper Submission: Prospective authors are invited to submit full-length papers (up to 4 pages for technical content including figures and possible references, and with one additional optional 5th page containing only references) and extended abstracts (up to 2 pages, for paper-less industry presentations and Ongoing Work presentations) via the GlobalSIP 2017 conference website. Manuscripts should be original (not submitted/published anywhere else) and written in accordance with the standard IEEE double-column paper template. The accepted abstracts will not be indexed in IEEE Xplore, however the abstracts and/or the presentations will be included in the IEEE SPS SigPort. Accepted papers and abstracts will be scheduled in lecture and poster sessions. **We are also inviting industry talks. Please contact the Symposium Chairs if you are interested in giving an industry talk.**

Important Dates:

- ❖ **June 2, 2017 (Extended):** Paper submission due
- ❖ **July 12, 2017:** Notification of Acceptance
- ❖ **August 5, 2017:** Camera-ready papers due

For inquiries please contact the Symposium Chairs: Xiao-Ping (Steven) Zhang (xzhang@ee.ryerson.ca) or Kush Varshney (krvarshn@us.ibm.com)