SECOND ANNOUNCEMENT AND CALL FOR PAPERS

SET OPTIMIZATION meets FINANCE
Second International Conference on
Set-Valued Variational Analysis and Optimization
with Applications in Finance

Conference. Organized by A.H. Hamel (Bozen-Bolzano), F. Heyde (Freiberg), A. Löhne (Halle), B. Rudloff (Princeton), C. Schrage (Valle d'Aosta)

September 8 – September 12, 2014

at the Free University of Bozen-Bolzano in Bruneck-Brunico (Italy). The conference is scheduled just after the International Conference on Operations Research "OR 2014" which will take place in Aachen, Germany, September 2 - 5, 2014.

Confirmed keynote speakers.
• Prof. G. Crespi, University of the Aosta Valley, Italy
• Prof. I. Molchanov, University of Bern, Switzerland
• Prof. T. Pennanen, King's College London, U.K.
• Prof. R. T. Rockafellar, University of Seattle, U.S.A.

Aim. The conference is devoted to set and vector optimization, its application in finance and the underlying convex and variational analysis for vector- and set-valued functions as well as module extensions of variational analysis. In particular, topics such as set-valued optimization and equilibrium problems, including bilevel optimization and robustness, variational inequalities, financial models using set-valued functions and set-valued risk measures, (L^0-)module structures, scalarization procedures and algorithmic methods shall be discussed.

Tutorials and special guests.
• Tutorials "Set-Valued Models in Finance" (Z. Feinstein/B. Rudloff) and "Computational Issues in Set Optimization" (A. Löhne/B. Weissing)
• Special guest: Prof. P. Koch-Medina, University of Zurich (formerly Suiss Re), about scalar and set-valued measures for multi-variate risks
• Special guest: Prof. B. Mordukhovich, Wayne State University, about applications of set optimization to behavioral sciences

Abstract/talk submission and deadline. Send the title/abstract of a proposed talk to mail@set-optimization.org. Deadline is May 30, 2014, 6pm CEST. The submitted talks will be ordered by date of receipt after a rough pre-check. If you want to present a poster, just sent a message with some details to mail@set-optimization.org. On June 13, 2014 notifications of acceptance will be sent.

Registration/Conference fee. The registration is now open, go to

http://pro.unibz.it/eventreservations/forms/somf2/index.aspx

or use the registration link at

http://set-optimization.org/SOMF_II/Registration.html.

The conference fee is Euro 220. The early registration deadline is May 30, 2014, 6pm CEST. After May 30, 2014, the registration is Euro 270. The number of participants is limited to an absolute maximum of 60, we will apply a first-come-first-serve principle. The fee covers the conference essentials, coffee breaks, the welcome reception and the tour. The conference dinner is not yet included, it will cost Euro 45 per person. The registration fee for business/companies is Euro 750.

Program. The conference will be a five days event with ca. 40 contributed talks and no parallel sessions. Each contributed talk will have 30 minutes time including 5 minutes for discussion. We start Monday, September 8, at 2pm with two tutorials, the talks will run from Tuesday, September 9, 9am until Friday, September 12, 5:00pm. The **social program** includes a welcome reception on Monday, a hiking tour on Wednesday (two levels of difficulty, weather permitting), a conference dinner on Thursday as well as an exhibition "The Geometry of Fire" which concludes a foto/video contest.

Application for support. We anticipate some funding to support participants. We encourage young researchers (undergraduate and PhD students, PostDocs) to apply for financial support. Just send an email with a short description of your situation including research topic and supervisor to mail@set-optimization.org. Decisions will be made as soon as possible and subject to budget constraints.

A note on names. Bruneck is the German version of the Italian Brunico. Both names are officially used in South Tyrol, a part of Italy in which a large part of the population speaks German. The same applies to Bozen-Bolzano and many other towns in the area.

Venue/directions/accommodation. Bruneck-Brunico is a popular vacation spot, so book accommodation as soon as possible. A list of hotel as well as directions can be found at

http://www.unibz.it/en/economics/research/somf2/default.html

If in doubt or troubled with booking, contact the organizers: mail@set-optimization.org.

Further information. Visit http://www.set-optimization.org or the link above.

Looking forward to seeing you in the Puster Valley!   **The organizers.**