

Call for Papers



International Journal of Information Technology & Decision Making

Special Issue on *risk measurement and risk correlation analysis*

Guest Editors: Dr. Jianping Li , Dr. Lean Yu and Dr. Wallenius Jyrki

The analysis of inter-risk correlation is an important factor in risk measurement. For example, the interaction of market risk, credit risk and operational risk has attracted considerable concern in financial risk measurement. Usually, risk measurement and risk correlation analysis, to some extent, can be viewed as a class of multi-criteria decision making (MCDM) problems, which deal with the trade-offs among different aspects. In project risk management, the “project triangle” (cost, quality and schedule) is a typical example. In addition, some mathematical models such as Copula models are used for measuring risk correlation, but risk management must extend far beyond the use of standard measurements in practical operations and applications. An important aspect is to emphasize the correlation analysis of risks and thus effectively measure all kinds of risks.

In order to promote the development of risk measurement and risk correlation analysis, *International Journal of Information Technology & Decision Making* (IJITDM) will publish a special issue dedicated to the topic of “*risk measurement and risk correlation analysis*”. The main purpose of this special issue is to provide researchers and practitioners an opportunity to share the most recent advances in the area of risk correlation and measurement, to assess the state of knowledge of risk correlation and measurement, to generate new results in this relatively under-researched area, and determine directions for further research. Papers should present modeling approaches/perspectives to risk measurement and risk correlation analysis. The special issue is devoted to topics related to all aspects of risk measurement and risk correlation analysis. Topics of interest include, but are not limited to, the following:

- Foundation of risk correlation and dependency
- Correlation analysis and measurement of financial risks
- Correlation analysis and measurement of software risks
- Correlation analysis and measurement of project risks
- Logistic and supply chain risk management
- Risk correlation modeling
- Risk measurement and portfolio
- Risk integrated management
- Credit scoring, Credit rating
- New techniques to risk measurement

Authors should submit their paper via email: IJITDM@gmail.com. All manuscripts for this special issue should be submitted electronically before May 15, 2009. Some important dates:

- ✧ Full papers submission :June 15, 2009
- ✧ Review results due: September 1, 2009
- ✧ Final Decision due: October 10, 2009
- ✧ Relevancy Review and Evaluation: July 1, 2009
- ✧ Revision due: October 1, 2009
- ✧ Final manuscripts ready: October 15, 2009

Submitted papers should not have been previously published nor be currently under consideration for publication elsewhere. Refereeing and the selection of papers will be carried out according to the standards of *International Journal of Information Technology & Decision Making*. All submissions must be prepared according to “guidelines for contributors” of Journal at the following web address: <http://www.worldscinet.com/ijitdm/mkt/guidelines.shtml>

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