



Operations Research

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Operations Research Call for Papers: Special Issue on Computational Economics—Submission deadline: March 31, 2008

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Operations Research Call for Papers: Special Issue on Computational Economics

Guest Editors

Kenneth L. Judd

Hoover Institution, Stanford University

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Graduate School of Business, Columbia University

Submission deadline: March 31, 2008

Operations research (OR) has a long and rich shared history with economics, dating back to seminal founders of the field who spanned both disciplines (Arrow, Bellman, Dantzig, Koopmans, Modigliani, Scarf, Raiffa, von Neumann) and through a mutual interest in both problem contexts (optimal allocation of resources, inventory management, investment planning, etc.) and methodology (optimization, decision theory, game theory, simulation, etc.). While the fields diverged beginning in the 1970s, today they are growing closer as economists have recognized a need to solve increasingly complex economics models that cannot be tackled using classical methods, and OR scholars are increasingly incorporating sophisticated economic ideas into their models to reflect modern business realities. The aim of this special issue is to provide an outlet for those working at this contemporary intersection of OR and economics. We seek papers that are of broad interest to both research communities, whether it be through applications, modeling techniques that are of mutual interest, or leading-edge methodology that can benefit researchers in both fields.

Methods and applications of interest include:

Methods

Linear and nonlinear optimization
Dynamic programming approximations
Stochastic programming
Numerical analysis methods
Math programming with equilibrium
constraints (MPEC/EPEC)
Partially observable Markov decision
processes (POMDP)

Applications

Game theory models
Oligopoly models
Pricing
Principal-agent models
Mechanism design
Policy analysis
Market design (electricity, asset, etc.)
Asset allocation

The review process will be similar to the standard review process used by *Operations Research*. Submissions are due by March 31, 2008. The anticipated publication date of the special issue is end of 2009.

Papers should be submitted electronically at <http://mc.manuscriptcentral.com/opre>. On the first screen of the submission process, authors should select "Special Issue" as their manuscript type and select either Kenneth Judd or Garrett van Ryzin as guest editor. Questions should be directed to either of the guest editors.