

MONTHLY BULLETIN**JANUARY 2018****Contents**

1 Journal Articles	1
2 Accepted Publications	2
3 Colloquia & Seminars	2

1 Journal Articles

- A. S. Selçuk-Kestel, Y. Yolcu-Okur and G.-W. Weber, *Preface: Advances of OR in Commodities and Financial Modelling*, Annals of Operations Research 260, 1–2, 2018, DOI:10.1007/s10479-017-2714-x.
- B. Aydoğan, Ü. Aksoy and Ö. Uğur, *On the Methods of Pricing American Options: Case Study*, Annals of Operations Research 260, 79–94, 2018, DOI:10.1007/s10479-016-2267-4.
- S. Danışoğlu and Z. N. Güner, *Do Price Limits Help Control Stock Price Volatility?*, Annals of Operations Research 260, 129–157, 2018, DOI:10.1007/s10479-016-2317-y.
- D. K. Kılıç and Ö. Uğur, *Multiresolution Analysis of S&P500 Time Series*, Annals of Operations Research 260, 197–216, 2018, DOI:10.1007/s10479-016-2215-3.
- B. B. Kırlar, S. Ergün, S. Z. Gök Alparslan and G.-W. Weber, *A Game-Theoretical and Cryptographical Approach to Crypto-Cloud Computing and its Economical and Financial Aspects*, Annals of Operations Research 260, 217–231, 2018, DOI:10.1007/s10479-016-2139-y.
- E. Kürüm, G.-W. Weber and C. Iyigun, *Early Warning on Stock Market Bubbles via Methods of Optimization, Clustering and Inverse Problems*, Annals of Operations Research 260, 293–320, 2018, DOI:10.1007/s10479-017-2496-1.

- M. Pervin, S. K. Roy and G.-W. Weber, *Analysis of Inventory Control Model with Shortage under Time-Dependent Demand and Time-Varying Holding Cost Including Stochastic Deterioration*, Annals of Operations Research 260, 437–460, 2018, DOI:10.1007/s10479-016-2355-5.
- B. Z. Temocin, R. Korn and A. S. Selcuk-Kestel, *Constant Proportion Portfolio Insurance in Defined Contribution Pension Plan Management under Discrete-Time Trading*, Annals of Operations Research 260, 515–544, 2018, DOI:10.1007/s10479-017-2638-5.
- P. Vasant, G.-W. Weber and V.T. Le, *Special issue for COMPSE 2016*, Journal of Ambient Intelligence and Humanized Computing, 1–4, 2018, DOI: 10.1007/s12652-018-0681-y.

2 Accepted Publications

- B. Karasözen and M. Uzunca, *Energy Preserving Model Order Reduction of the Nonlinear Schrödinger Equation*, to appear in Advances in Computational Mathematics, 2018.
- V. Shereme, N. Gheshlaghia, M. Sözen, M. Elçi, N. Sheremet, A. Aydınlı, I. Altuntas, K. Ding, V. Avrutin, Ü. Özgür and H. Morkoç, *InGaN Stress Compensation Layers in In-GaN/GaN Blue LEDs with Step Graded Electron Injectors*, Superlattices and Microstructures, 2018, DOI: 10.1016/j.spmi.2018.02.002.

3 Colloquia & Seminars

- *Stochastic Flows*, Mine Çağlar, Department of Mathematics, Koç University, METU SIAM Student Chapter Seminar Series, January 2, 2018.