



# WESSEX INSTITUTE OF TECHNOLOGY

Ashurst Lodge, Ashurst, Southampton, SO40 7AA, UK

Tel: 44 (0) 238 029 3223 Fax: 44 (0) 238 029 2853 EMail: wit@wessex.ac.uk Web: www.wessex.ac.uk

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Director: Professor C.A. Brebbia

20 July 2005

Assoc. Prof B Rosenberg  
University of Miami  
Dept. of Computer Science  
1365 Memorial Drive  
Coral Gables  
Florida, 33146  
U S A

Dear Assoc. Prof Rosenberg

**Re: Computational Finance 2006, 27 - 29 June 2006, London, UK**

Thank you for the offer of your paper, entitled "**Optimal exercise of russian options in the Binomial model (INVITED)**" by R Chen and B Rosenberg, has now been accepted for presentation at Computational Finance 2006. Confirmation of acceptance, presentation at the conference, inclusion of your paper in the Conference book and subsequent archiving in the Transactions of the Wessex Institute on the web is subject to receiving a satisfactory final manuscript and payment in advance.

The author instructions and example pages, as well as a publishing agreement are enclosed. Papers, complete with illustrations, references and appendices should be restricted to ten pages and to the same format as the enclosed guidelines (ie. 115mm width x 190mm height). Please check your paper thoroughly after typing, especially the legibility of the figures after printing.

We strongly recommend that you use the templates on the weblink provided:  
[http://www.witpress.com/author\\_instruction.html](http://www.witpress.com/author_instruction.html)

The original should be received by us no later than **28 February 2006**. It is important that this date is adhered to as we are working within a tight schedule to ensure that the book is published to a very high standard in time for the Conference. You should also include an PC diskette containing your paper.

When sending the manuscript, please complete and return the following:

- \* Registration form
- \* Publishing Agreement
- \* Specially reduced author's registration fee *which is required before processing can commence.*

Papers in excess of 10 pages will be charged at £35.00 per extra page to support additional printing costs and this amount should accompany your paper.

If your paper is not accepted, your payment will be refunded to you, should you decide not to attend the conference. Please note that, in order to be fair to all participants, each delegate can only present one paper.

Notification of the acceptance of your paper will be given in due course and the manuscript will then be sent for publication providing everything is in order. The Publisher will contact you if there are any editorial changes to be made.

We look forward to receiving your paper and meeting you in London.

Yours sincerely

Charlotte Bartlett  
Conference Co-ordinator

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