

***Quantitative Finance* Author Submission Guidelines:**

Further information about the journal can be found on the *Quantitative Finance* [homepage](#).

Manuscripts can be submitted to *Quantitative Finance* as Microsoft Word, or using other word-processing programs or for which ASCII files are available. If you use TeX or LaTeX please convert these files to postscript or PDF before uploading.

1. Submission of electronic files prior to acceptance

All submissions should be made online at [Quantitative Finance's Manuscript Central site](#) to facilitate rapid accessibility of your work to the readers. New users should first create an account. Once a user is logged onto the site submissions should be made via the Author Centre.

1.2 Acknowledgement of electronic submissions

The online submission site will acknowledge successful receipt and processing of your electronic submission. Your paper will be given a Manuscript ID, and you will be able to trace its progress through peer-review.

We have copies of the common scientific style files, and these should not normally need to be sent. If, however, you are using uncommon, customized or personal style files then these should be included along with your submission. Please ensure that any customized or personal style files do not share a name with any other common style file.

2. Preparation of the manuscript.

Manuscripts should be submitted in clear, concise English and should not normally exceed 45 pages in length. References must be included and should reflect the current literature. Submitted manuscripts should consist of:

2.1 Cover Page. Including: (a) a concise and informative title; (b) the full names and affiliations of all authors; (c) the full mailing address, telephone and fax numbers of the corresponding author.

2.2 Abstract. Including: a concise and informative abstract of 200 words or less, summarizing the significant points of the paper.

2.3 Main Text. This should be arranged in sequentially numbered sections. The first section should be the Introduction. Where appropriate for the content, sub-sections are allowed and these should be titled and numbered with a second digit (2.1, 2.2 and so on).

2.4 Summary and/or conclusions. The paper should end with a short non-technical summary or set of conclusions. Where appropriate this should include an indication of on-going work, or research that is required in the area.

3. Microsoft Word

We are able to receive articles prepared using Microsoft Word for Windows. When preparing articles using Microsoft Word the following guidelines must be observed:

- Use 'TrueType' fonts only. The icon 'T' on the font list denotes TrueType fonts.
- Always embed your TrueType fonts. This is done by selecting 'Tools', 'Options', 'Save' and clicking the 'Embed TrueType fonts' box. To reduce the size of your Word file after embedding the TrueType fonts you can click on the adjacent box labelled 'Embed Characters in use only'.
- If special symbols are needed (e.g. Greek Characters, accented characters or mathematical symbols) these should be typed using the appropriate TrueType font. Do not use the 'Symbol' facility on the 'Insert' menu as this often results in font conversion problems.
- Equations must be prepared using Equation Editor version 1.0, 2.0, 3.0 or MathType.
- Users of Asian versions of Word, which use double byte character encoding, should save their file in Rich Text Format (RTF).

Please note that figures included in a Word document should be provided separately in a suitable electronic format (see the section Figure formats below).

4. Figure formats

Our preferred graphics formats are vector Encapsulated PostScript (EPS) or PostScript (PS). These files can be used directly to give high quality results and file sizes are small in comparison with most bitmap forms.

Vector Formats

In order to get the best possible results, please note the following important points:

1. Fonts used should be restricted to the standard Adobe fonts (Times, Helvetica, Courier or Symbol) unless the fonts can be embedded within the file without infringing the font licensing agreement.
2. The bounding box of EPS files should enclose the figure (with a minimum of white space around it) and not the whole page.
3. Shading and fill patterns should be avoided wherever possible because diagrams containing them have to be printed as half-tones and undesirable interference patterns may be produced on printing.
4. When producing colour illustrations, light colours such as yellow, light green, light blue, light grey etc. should be avoided because they generally reproduce poorly during the black and white printing process.
5. If vector EPS files include bitmap information, the bitmap should conform to the specification given in the section on bitmap formats below.
6. Certain proprietary vector graphics formats such as Origin, Kaleidagraph, Cricket Graph and Gnu Plot should not be sent in their native format. If you do use these applications to create your illustrations then please export them to EPS.
7. EPS files should not include a TIFF preview.

8. We prefer to receive EPS files with PC (MS-DOS) line endings.

Bitmap formats

Unlike vector images, which are readily scaleable, bitmap images frequently present quality problems in the production of printed and electronic versions of our journals. Quality is basically dependent on two attributes of a bitmap graphics file: resolution and size (bitmap dimensions in pixels). Low resolution files do not reproduce well, especially when enlarged. Files with small bitmap dimensions are frequently too small to reproduce well at the resolution required for printing and suffer an unacceptable reduction in quality if enlarged. For these reasons, black and white bitmap graphics files should have a resolution of at least 300 dpi (preferably 600 dpi for black and white bitmap graphics files). In addition, the bitmap dimensions should be sufficient to produce an image of adequate size (normally 3 to 6 inches wide, or 900 to 1800 pixels for a 300 dpi image). Wherever possible figures should be tightly cropped to minimize superfluous white space surrounding them - this reduces file sizes and helps the alignment of figures on the printed page.

Files in the following bitmap formats are acceptable:

Tagged Image File Format (TIFF) – this is our preferred bitmap format

Windows Bitmap (BMP)

Graphics Interchange Format (GIF)

Joint Photographic Expert Group (JPEG)

Please note that GIF and JPEG graphics files derived from Web sites are not suitable for printing purposes as they are generally specified at only screen resolution.

Content of figures

In addition to general points about figures, the following comments need to be borne in mind by authors when preparing figures for submission:

1. The figure files submitted should include only what is required for publication with no unnecessary material. Captions should be given when prompted during file upload, and not in the graphics files.
2. Separate parts of figures (e.g. (a), (b), etc.) should have the part designation included at an appropriate place close to or within the area of the figure.
3. Filenames should provide a link with the main text file, to indicate the figure number and the extension should indicate the type of file (e.g. figure 2(a) of a paper by Smith et al could be called Smith02a.tif or Smith02a.eps).

5. References

References should be listed in alphabetical order and in the mathematical Harvard style:

Author, Initials., Year. Title of article. *Title of Journal*, Volume number (Issue/Part number), Page numbers.

Example:

Bladt, M. and Sørensen, M., Statistical inference for discretely observed Markov jump processes. *J. R. Statist. Soc. B*, 2005, 67, 395–410.

These should then be referred to in the text as: Jones (2006).