R/Finance 2013 Applied Finance with R

May 17th and 18th, 2013, at the University of Illinois at Chicago

UIC International Center for Futures and Derivatives
UNIVERSITY OF ILLINOIS AT CHICAGO
COLLEGE OF BUSINESS ADMINISTRATION

REVOLUTION ANALYTICS
CF&RM COMPUTATIONAL FINANCE & RISK MANAGEMENT
UNIVERSITY of WASHINGTON
Department of Applied Mathematics

Google lemnica OpenGamma ONETICK Accelerating Quant Research & Trading RStudio Free & Open-Source IDE for R TICK DATA

Friday, May 17th, 2013

8:00	–	9:00	Optional Pre-Conference Seminars
	–		**Armstrong/Lewis**: An Introduction to Distributed Computing in R
	–		**Matthew Dowle**: Advanced Tutorial on *data.table*
	–		**Humme/Peterson**: Using *quantstrat* to evaluate intraday trading strategies
	–		**Dirk Eddelbuettel**: Example-driven Introduction to *Rcpp*
	–		**Jeff Ryan**: TBA
9:00	–	9:30	**Registration (2nd fl. Inner Circle) & Cont. Breakfast (3rd fl. by Sponsor Tables)**
9:30	–	9:35	**Welcome and Opening Remarks**
9:35	–	9:40	**Introduction of Sponsors**
9:40	–	10:30	**Ryan Sheftel**: R on the Trading Desk
10:30	–	10:50	**David Ardia**: Implied expected returns and the choice of a mean-variance efficient portfolio proxy
10:50	–	11:10	**Ronald Hochreiter**: Financial Portfolio Optimization with (O)R
11:10	–	11:40	Break
11:40	–	12:00	**Bernhard Pfaff**: Portfolio Selection with Probabilistic Utility: Revisited
12:00	–	12:24	**Andrii Babii**: Performance Attribution in R
	–		**Dirk Eddelbuettel**: Index Replication Using Sequential Monte Carlo: An Rcpp Case Study
	–		**Yang Lu**: Performance Attribution for Equity Portfolios
	–		**Michael Kapler**: Portfolio Allocation with Cluster Risk Parity
12:24	–	13:30	Lunch
13:30	–	13:50	**Eric Zivot**: EWMA covariance matrix estimation and forecasting
13:50	–	14:10	**Doug Martin**: Robust Covariances And Distances: Common Risk Factor Versus Idiosyncratic Outliers
14:10	–	14:30	**Giles Heywood**: Covariance forecasting for portfolio optimisation
14:30	–	15:00	Break
15:00	–	15:50	**Ruey Tsay**: Multivariate Processes in R
15:50	–	16:10	**Alexios Ghalanos**: Time Varying Higher Moments and the Cost of GARCH
16:10	–	16:30	**Kris Boudt**: Regime Switches in Volatility and Correlation of Financial Institutions
16:30	–	16:50	**David Matteson**: Nonparametric Estimation of Stationarity and Change Points in Finance
16:50	–	16:56	**Celine Sun**: Estimating High Dimensional Covariance Matrices Using a Factor Model
16:56	–	17:00	**Information About Reception, Dinner**
17:00	–	19:00	**Conference Reception**
19:00	–		**Optional Conference Dinner (Trump)**

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8:00	–	9:00	Coffee / Breakfast
9:00	–	9:05	Kickoff
9:05	–	9:30	**Christian Silva**: Understanding moving averages strategies with the help of toy models using R
	–		**Anurag Nagar**: Evaluating Strength of Entry Signals Based on Slopes of Time Series Curves
	–		**Vyacheslav Arbuzov**: Modeling and analysis of financial crashes using empirical market microstructure with parallel computations in R
	–		**Stephen Rush**: The Bond Coupon's Impact on Liquidity
9:30	–	9:50	**Bluford Putnam**: A Bayesian interpretation of the Federal Reserve's dual mandate and the Taylor Rule
9:50	–	10:10	**Grant Cavanaugh**: Using Markov Models in R to Understand the Lifecycle of Exchange-traded Derivatives
10:10	–	10:40	Break
10:40	–	11:00	**Jiahan Li**: Efficient "Kitchen-Sink" Forecasts for Exchange Rates
11:00	–	11:20	**Thomas Harte**: Pricing FX Forwards: Tricks of the Trade
11:20	–	12:10	**Sanjiv Das**: R in Academic Finance: From Theory to Practice (with Applications)
12:10	–	13:20	Lunch
13:20	–	13:40	**Dirk Eddelbuettel**: RcppArmadillo: Accelerating R with High-Performance C++ Linear Algebra
13:40	–	14:00	**Klaus Spanderen**: R/QuantLib Integration
14:00	–	14:20	**Bryan Lewis**: The scidb package: an R interface to SciDB
14:20	–	14:40	**Matthew Dowle**: Introduction to data.table
	–		**Chris Blakely**: Realizing the Future with C, Java, and R: A Multi-Language High-Frequency Volatility Modeling Environment
	–		**Mathieu Lestel**: Ex post risk analysis: How the GSoC contributed to PerformanceAnalytics
14:40	–	15:10	Break
15:10	–	16:00	**Attilio Meucci**: TBA
16:00	–	16:06	**Brian Peterson**: Implementing Meucci's Work in R
16:06	–	16:26	**Don Chance**: The Impact of Computational Error on the Volatility Smile
16:26	–	16:38	**Kam Hamidieh**: Recovering Risk Neutral Density from Traded Options Using R
	–		**Jeffrey Ryan**: Options Trading with R: An Introduction to the greeks Package
16:38	–	16:40	**Feedback Forms**
16:40	–	16:45	**Paper Awards**
16:45	–	16:50	**Conclusion**
16:50	–	17:00	**Transition to Jak's**
17:00	–		**Post-conference Drinks at Jak's Tap**