

R/Finance 2012 Applied Finance with R

May 11th and 12th, 2012, at the University of Illinois at Chicago



Friday, May 11th, 2012

- 8:00 – 9:00 Optional Pre-Conference Seminars
 - **Armstrong**: Deathstar: Seamless Distributed Computing for R
 - **Carl/Peterson**: Evaluating Strategic Portfolios of Hedge Funds
 - **Eddelbuettel**: Rcpp and RInside for R and C++ Integration
 - **Martin**: Robust Statistics in Finance
 - **Ryan**: Market Scale Data: An Author-led Tour of *xts*, *xtime*, *mmap*, *indexing*, and More
 - **Yollin/Zivot**: Time Series Forecasting with State Space Models
- 9:00 – 9:30 **Registration (2nd fl. Inner Circle) & Cont. Breakfast (3rd fl. by Sponsor Tables)**
- 9:30 – 9:40 **Welcome and Opening Remarks**
- 9:40 – 10:30 **Blair Hull**: Examining the Revolution: How Technology is Changing the Trading Landscape
- 10:30 – 10:50 **Pfaff**: Diversification Reconsidered: Minimum Tail Dependence
- 10:50 – 11:10 **Gesmann**: Modelling Insurance Claim Reserves with R and the *ChainLadder* Package
- 11:10 – 11:30 Break
- 11:30 – 11:50 **Martin**: Utility Function Based Spectral Risk Measures
- 11:50 – 12:15 **Cha**: Risk Management in ERCOT Power Markets
 - **Kapler**: Seasonality Analysis and Pattern Matching in R
 - **Weylandt**: A Short Introduction to Real-Time Portfolio/Market Monitoring with R
 - **Wylie**: Insanely Cool Stuff from OpenGamma+R
- 12:15 – 13:15 Lunch
- 13:15 – 13:35 **Packard**: Semantic Genomes for Analysis of Large Text Streams
- 13:35 – 13:55 **Hoxsey/Wildi**: Trader's DFA — A Practitioner's Introduction to the Direct Filter Approach
- 13:55 – 14:20 **Cornelissen**: The Sustainability of Mean-Variance and Mean-Tracking Error Efficient Portfolios
 - **Pav**: On the Maximization of Sharpe Ratio
 - **Rush**: Relative Return Momentum in Asset Allocation
 - **Belianina**: OneTick and R for Market Data Time Series Analysis
- 14:20 – 14:45 Break
- 14:45 – 15:35 **Rob McCulloch**: Cholesky Stochastic Volatility
- 15:35 – 15:55 **Theussl**: *ROI*: The R Optimization Infrastructure Package
- 15:55 – 16:15 **Boudt**: The Peer Performance of Hedge Funds
- 16:15 – 16:45 **Zivot**: Estimating the Dynamics of Price Discovery
- 16:45 – 17:00 Information About Reception, Dinner
- 17:00 – 22:00 **Conference Reception and Optional Dinner (East Terrace and Market Bar)**

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Saturday, May 12th, 2012

- 8:00 – 9:00 Coffee/Breakfast
- 9:00 – 9:05 Kickoff
- 9:05 – 9:30 **Eddelbuettel**: Wittier Webapps with RInside
- **Gesmann**: An Interactive Overview of Lloyd's Using R and the *googleVis* Package
- **Raattamaa**: Carryover Costs in Zero Intelligence Double-Auction Markets
- **Myers**: Using Historical Market Data in R - Quality Models are Built from Quality Data
- 9:30 – 9:50 **Kumar**: Is the Future Golden?
- 9:50 – 10:10 **King**: Liquid Gold, Illiquid Assets: Hedging Event Risk in Fixed Income Securities — British Petroleum Bonds in the Spring/Summer of 2010
- 10:10 – 10:30 Break
- 10:30 – 11:20 **Paul Gilbert**: Lock-In Avoidance and Quality Assurance
- 11:20 – 11:40 **Ang**: Estimating the Market Value of Illiquid Debt Using WRDS TRACE Data
- 11:40 – 12:00 **Li**: Monetary Policy Analysis Based On Lasso-Assisted Vector Autoregression (LAVAR)
- 12:00 – 13:30 Lunch
- 13:30 – 13:50 **Nelson**: Financial Reporting and Documentation using R and Dexy
- 13:50 – 14:10 **Gordy**: Network Analysis in R of Derivatives Trade Repository Data
- 14:10 – 14:30 **Sinha**: All Words Are Not Made Equal
- 14:30 – 14:42 **Emerson**: Towards Terrabytes of TAQ
- **Nagar**: News Sentiment Analysis Using R to Predict Stock Market Data
- 14:42 – 15:00 Break
- 15:00 – 15:50 **Simon Urbanek**: Visualizing Large Data with R
- 15:50 – 16:10 **Lewis**: A Cointegration-Inspired Method for Large Scale Data
- 16:10 – 16:30 **Armstrong**: CppBugs: Native MCMC for R
- 16:30 – 16:50 **Rohani**: Large-Scale, Computationally Intensive Forecasting in R
- 16:50 – 17:02 **Humke**: Achieving High-Performing, Simulation-Based Operational Risk Measurement with R and RevoScaleR
- **Teetor**: Fast(er) R Code
- 17:02 – 17:15 Conclusion
- 17:15 – 17:30 Transition to Jak's
- 17:30 – **Post-Conference Drinks at Jak's Tap**