R/Finance 2013 Applied Finance with R May 17th and 18th, 2013, at the University of Illinois at Chicago

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





CCMPUTATIONAL FINANCE & RISK MANAGEMENT
UNIVERSITY of WASHINGTON
Department of Applied Mathematics











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)			

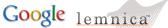
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Saturday, May 18th, 2013 8:00 – 9:00 Coffee / Breakfast						
8:00	_	9:00	Kickoff			
9:00	_	9:05				
9:05	_	9:30	Christian Silva: Understanding moving averages strategies with the help of toy models using R			
	_		Anurag Nagar: Evaluating Strength 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 Blakeley : 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			