R/Finance 2011 Applied Finance with R

April 29th and 30th, 2011, at the University of Illinois at Chicago

UIC University of Illinois at Chicago International Center for Futures and Derivatives
College of Business Administration

Revolution Analytics

OneMarketData

RStudio lemnica

Thursday, April 28th, 2011

9:00	– 17:00	Optional Rcpp/RInside Workshop

Friday, April 29th, 2011

9:00	– 11:00	Optional Pre-Conference Workshops
12:15	– 12:30	**Welcome and opening remarks**
12:30	– 13:20	**Faber**: TBA
13:20	– 13:40	**Boudt**: Intraday Liquidity Dynamics Of The DJIA Around Price Jumps
13:40	– 14:00	**Dunand-Châtellet**: Mutually Exciting Hawkes Processes . . .
14:00	– 14:20	**Kane**: Evaluating the Effect of FINRA's New Circuit Breaker Regulation
14:20	– 14:50	Break
14:50	– 15:40	**Iacus**: TBA
15:40	– 16:00	**Switanek**: The Impact of News Readability on Market Response Times
16:00	– 16:20	Break
16:20	– 16:40	**Lewis**: The *betfair* Package
16:40	– 17:00	**Kumar**: Carry Trades - Don't Get Carried Away
17:00	– 17:30	**Nelson**: Beyond Vignettes: Dexy for Documenting R and More
		Rothermich: Alt. Data Sources for Measuring Market Sentiment and Events
		Long: The *Segue* Package for R
17:30	– 22:00	Conference Reception and Dinner (East Terrace and Rivers Restaurant)

Saturday, April 30, 2011

8:00	– 9:00	Continental Breakfast
9:00	– 9:30	**Rowe**: A Beautiful Paradigm: Functional Programming in Finance
		Ryan: High Performance Time Series in R: *xtime, xts, and indexing*
		Peterson: Building and Testing Quantitative Strategy Models in R
9:30	– 9:50	**Zivot**: Factor Risk and Performance Attribution
9:50	– 10:10	**Gramacy**: Shrinkage Regression for Multivariate Inference . . .
10:10	– 10:30	Break
10:30	– 10:50	**Martin**: Tail Risk Budgeting versus Modern Portfolio Theory
10:50	– 11:10	**Niemenmaa**: Benchmarking parallel loops without data dependency in R
11:10	– 12:00	**Bollinger**: TBA
12:00	– 1:30	Sponsor Lunch with presentations by Revolution, OneTick and RStudio
13:30	– 14:00	**Teetor**: Better Hedge Ratios
		Ang: The Impact of Oil Prices on the Houston Housing Market and Economy
		Yadev: Modeling Low Default Credit Portfolios in R
14:00	– 14:20	**Wildi**: Multivariate DFA
14:20	– 14:40	**Matteson**: Independent Component Analysis via Distance Covariance
14:40	– 15:00	Break
15:00	– 15:50	**Kates**: R and *proto*
15:50	– 16:10	**Vermes**: Stochastic Volatility Models Massively Parallel in R
16:10	– 16:30	**Pfaff**: Interfacing NEOS from R: The *rneos* Package
16:30	– 17:00	**Horner**: *Rack*: A Web Server Interface for R
		Haynold: *RserveCLI*: An Rserve Client Implementation for CLI/.NET
		North: Repast Simphony
		Closing remarks