R/Finance 2011 Applied Finance with R

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

REVOLUTION ANALYTICS | UIC UNIVERSITY OF ILLINOIS AT CHICAGO International Center for Futures and Derivatives COLLEGE OF BUSINESS ADMINISTRATION | ONEMARKETDATA | RStudio | lemnica

Thursday, April 28th, 2011

9:00	– 17:00	Optional Pre-Conference Workshop
		Eddelbuettel/Francois: R / C++ Integration with Rcpp and RInside

Friday, April 29th, 2011

9:00	– 11:00	Optional Pre-Conference Tutorials
		Ryan: Automated Trading with R
		Yollin/Payseur: High-Frequency Financial Data Analysis with R
		Zivot: Financial Risk Models with R
12:15	– 12:30	**Welcome and opening remarks**
12:30	– 13:20	**Faber**: Global Tactical Investing
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**: Statistical Analysis of Financial Time Series and Option Pricing in R
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 opt. Dinner (East Terrace and Rivers Restaurant)**

Saturday, April 30th, 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**: Yesterday, Today and Tomorrow: A Trip Through Computational Finance
12:00	– 13:30	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
		Yadav: 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
17:00	– 17:15	**Closing remarks**