R/Finance 2013 Applied Finance with R

May 17th and 18th, 2013, 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 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
	–		**Whit Armstrong**: 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**: TBA
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**: TBA
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)**

R/Finance 2013 Applied Finance with R

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

Saturday, May 18th, 2013

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**: TBA
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**