

R/Finance 2013 Applied Finance with R

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



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 <i>data.table</i>
	–		Humme/Peterson: Using <i>quantstrat</i> to evaluate intraday trading strategies
	–		Dirk Eddelbuettel: Example-driven Introduction to <i>Rcpp</i>
	–		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 <i>Rcpp</i> 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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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 Arbutov: 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	Jiahao 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