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 Tutorials
	–		**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**: R Programming for Financial Data
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	–	9:45	**Introduction of Sponsors**
9:45	–	10:35	**Ryan Sheftel**: R on the Trading Desk
10:35	–	10:55	**David Ardia**: Implied expected returns and the choice of a mean-variance efficient portfolio proxy
10:55	–	11:15	**Ronald Hochreiter**: Financial Portfolio Optimization with (O)R
11:15	–	11:45	Break
11:45	–	12:05	**Bernhard Pfaff**: Portfolio Selection with Probabilistic Utility: Revisited
12:05	–	12:29	**Maria Belianina**: OneTick and R: Handling High and Low Frequency Data
	–		**Yang Lu**: Performance Attribution for Equity Portfolios
	–		**Michael Kapler**: Portfolio Allocation with Cluster Risk Parity
	–		**Tammer Kamel**: Quandl: A new source of financial data for R users
12:29	–	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	–	14:55	Break
14:55	–	15:45	**Ruey Tsay**: Multivariate Processes in R
15:45	–	16:05	**Alexios Ghalanos**: Time Varying Higher Moments and the Cost of GARCH
16:05	–	16:25	**Kris Boudt**: Regime Switches in Volatility and Correlation of Financial Institutions
16:25	–	16:45	**David Matteson**: Nonparametric Estimation of Stationarity and Change Points in Finance
16:45	–	16:51	**Celine Sun**: Estimating High Dimensional Covariance Matrices Using a Factor Model
16:51	–	16:57	**Winston Chang**: Shiny: Building interactive web applications with R
16:57	–	17:00	**Information About Reception, Dinner**
17:00	–	18:55	**Conference Reception**
18:55	–		**Optional Conference Dinner (The Terrace at The Trump)**

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8:00	–	9:00	Coffee / Breakfast
9:00	–	9:05	Kickoff
9:05	–	9:24	**Christian Silva**: Understanding moving averages strategies with the help of toy models using R
	–		**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
9:24	–	9:44	**Azzarello/Putnam**: A Bayesian interpretation of the Federal Reserve's dual mandate and the Taylor Rule
9:44	–	10:04	**Grant Cavanaugh**: Using Markov Models in R to Understand the Lifecycle of Exchange-traded Derivatives
10:04	–	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 Blakely**: 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**: Advanced Risk and Portfolio Management - A Visual Introduction
16:00	–	16:06	**Brian Peterson**: Implementing Meucci's Work in R
16:06	–	16:26	**Thomas Hanson**: 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**