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

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Friday, April 29th, 2011

9:00am	–	11:00am	Optional Pre-Conference tutorials
			Opening remarks
12:30pm	–	1:20pm	**Faber**: TBA
1:20pm	–	1:40pm	**Boudt**: Intraday Liquidity Dynamics Of The DJIA Around Price Jumps
1:40pm	–	2:00pm	**Dunand-Chatellet**: Mutually Exciting Hawkes Processes to Model the Microstructure Noise
2:00pm	–	2:20pm	**Kane**: Evaluating the Effect of FINRA's New Circuit Breaker Regulation
2:20pm	–	2:50pm	Break
2:50pm	–	3:40pm	**Iacus**: TBA
3:40pm	–	4:00pm	**Switanek**: The Impact of News Readability on Market Response Times
4:00pm	–	4:20pm	Break
4:20pm	–	4:40pm	**Lewis**: The *betfair* Package
4:40pm	–	5:00pm	**Kumar**: Carry Trades - Don't Get Carried Away
5:00pm	–	5:30pm	**Nelson**: Beyond Vignettes: Dexy for Documenting R and More
			Horner: *Rack*: A Web Server Interface for R
			Long: The *Segue* Package for R
5:30pm	–	10:00pm	Conference Reception and Dinner (East Terrace and Rivers)

Saturday, April 30, 2011

8:00am	–	9:00am	Continental Breakfast
9:00am	–	9:30am	**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
9:30am	–	9:50am	**Zivot**: Factor Risk and Performance Attribution
9:50am	–	10:10am	**Gramacy**: Shrinkage Regression for Multivariate Inference with Missing Data, and an Application to Portfolio Balancing
10:10am	–	10:30am	Break
10:30am	–	10:50am	**Martin**: Tail Risk Budgeting versus Modern Portfolio Theory
10:50am	–	11:10am	**Niemenmaa**: Benchmarking parallel loops without data dependency in R
11:10am	–	12:00pm	**Bollinger**: TBA
12:00pm	–	1:30pm	Sponsor Lunch
1:30pm	–	2:00pm	**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
2:00am	–	2:20am	**Wildi**: Multivariate DFA
2:20am	–	2:40am	**Matteson**: Independent Component Analysis via Distance Covariance
2:40pm	–	3:00pm	Break
3:00pm	–	3:50pm	**Kates**: TBA
3:50pm	–	4:10pm	**Vermes**: Stochastic Volatility Models Massively Parallel in R
4:10pm	–	4:30pm	**Pfaff**: Interfacing NEOS from R: The *rneos* Package
4:30pm	–	5:00pm	**Rothermich**: Alternative Data Sources for Measuring Market Sentiment and Events
			Haynold: *RserveCLI*: An Rserve Client Implementation for CLI/.NET
			North: Repast Simphony
			Closing remarks