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 Rcpp/RInside Workshop

Friday, April 29th, 2011

9:00	–	11:00	Optional Pre-Conference Workshops
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 Dinner (East Terrace and Rivers Restaurant)

Saturday, April 30, 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
			Yadev: 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
			Closing remarks