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

REVOLUTION ANALYTICS

ONEMARKETDATA

RStudio lemnica

Thursday, April 28th, 2011

9:00am	–	5:00pm	Optional Rcpp/RInside Workshop

Friday, April 29th, 2011

9:00am	–	11:00am	Optional Pre-Conference Workshops
12:15pm	–	12:30pm	**Welcome and 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-Châtellet**: Mutually Exciting Hawkes Processes . . .
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
			Rothermich: Alt. Data Sources for Measuring Market Sentiment and Events
			Long: The *Segue* Package for R
5:30pm	–	10:00pm	Conference Reception and Dinner (East Terrace and Rivers Restaurant)

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 . . .
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 with presentations by Revolution, OneTick and RStudio
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**: R and *proto*
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	**Horner**: *Rack*: A Web Server Interface for R
			Haynold: *RserveCLI*: An Rserve Client Implementation for CLI/.NET
			North: Repast Simphony
			Closing remarks