

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

R Studio

lemnica

Thursday, April 28th, 2011

9:00 – 17:00 Optional Pre-Conference Workshop
Eddelbuettel/Francois: R / C++ Integration with Rcpp and RInside

Friday, April 29th, 2011

9:00 – 11:00 Optional Pre-Conference Tutorials
Ryan: Automated Trading with R
Yollin/Payseur: High-Frequency Financial Data Analysis with R
Zivot: Financial Risk Models with R

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-Châtelle:** 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: Dexty 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 opt. Dinner (East Terrace and Rivers Restaurant)**

Saturday, April 30th, 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
Yadav: 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 Symphony
Closing remarks