

# R/Finance 2011 Applied Finance with R

April 29th and 30th, 2011, at the University of Illinois at Chicago

**UIC** International Center for  
Futures and Derivatives  
COLLEGE OF BUSINESS ADMINISTRATION

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Thursday, April 28th, 2011

9:00am – 17:00am

Optional Rcpp/RInside Workshop

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 . . .

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 . . .

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:** 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:** Alt. Data Sources for Measuring Market Sentiment and Events

**Haynold:** *RserveCLI*: An Rserve Client Implementation for CLI/.NET

**North:** Repast Symphony

**Closing remarks**