R/Finance 2010 Applied Finance with R

April 16th and 17th, 2010, at the University of Illinois at Chicago

UIC International Center for Futures and Derivatives
UNIVERSITY OF ILLINOIS AT CHICAGO
COLLEGE OF BUSINESS ADMINISTRATION

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Friday, April 16th, 2010

9:00am	–	11:00am	Optional Pre-Conference tutorials
			Opening remarks
12:30am	–	1:30pm	**Zeileis**: Testing, Monitoring and Dating Structural Change in FX Regimes
1:30pm	–	2:00pm	**Smith**: Analysing Large-Scale Financial Data Sets in R
2:00pm	–	2:30pm	**Plate**: Mean-variance Portfolio Optimization: Do Historical Correlations Help or Hinder Risk Control in a Crisis ?
2:30pm	–	3:00pm	Break
3:00pm	–	4:00pm	**Vince/Macbeth**: Leverage Space Portfolio Model
4:00pm	–	4:30pm	**Boudt**: Portfolio Optimization with Conditional Value-at-Risk Budgets
4:30pm	–	5:00pm	**Kane/Lewis**: The *esperr* package and the Esper API
5:00pm	–	5:30pm	**Carl**: The *blotter* / instrument / strategy toolchain
			Liu: Improved Generalized Gram-Charlier Expansions based on Multivariate Skew Distributions
			Wang: Strategic Asset Allocation using Markov Switching
			Long: Zen and the Art of Stochastic Dart Throwing (How I Build Insurance / Reinsurance Models with R)
5:30pm	–	7:30pm	Conference Reception (East Terrace)

Saturday, April 17th, 2010

8:00am	–	9:00am	Continental Breakfast
9:00am	–	9:30am	**Buckner/Seligman**: GPU computing with the *gputools* package
9:30am	–	10:00am	**Guha**: R and Hadoop Integrated Processing Environment
10:00am	–	10:30am	**Theussl**: Distributed Text Mining with *tm*
10:30am	–	11:00am	Break
11:00am	–	12:00am	**Pfaff**: Risk Modeling with R
12:00pm	–	1:00pm	Lunch
1:00pm	–	1:30pm	**Cornelissen**: *RTAQ*: Tools for Analysis of Trades and Quotes
			Grossman: Running R over Clouds
			Christou/Diez: Statistical Finance for Investors Unfamiliar with Quantitative Methods
1:30pm	–	2:00pm	**Belianina**: Data Management Challenges for Quantitative Research
2:00pm	–	3:00pm	**Wildi**: Adapting the MDFA to 'Financial Trading'
3:00pm	–	3:30pm	Break
3:30pm	–	4:00pm	**Zivot**: Simulation-based Estimation of Continuous Time Models
4:00pm	–	4:30pm	**Eddelbuettel/Nguyen**: *RQuantLib*: Interfacing QuantLib from R
4:30pm	–	5:00pm	**Ryan**: Databasing without the Database: The *indexing* package
			Ulrich: Fast and Flexible Technical Analysis with *TTR*
			Koning: Thick Tails, Thin Tails, or Dependence?
			North: R and Repast Simphony
			Closing remarks