# R/Finance 2009

## Applied Finance with R

April 24th and 25th at the University of Illinois at Chicago

The first annual R/Finance conference for applied finance using R, the premier free software system for statistical computation and graphics, will be held this spring in Chicago, IL, USA on Friday April 24 and Saturday April 25.

The two-day conference will cover topics including portfolio management, time series analysis, advanced risk tools, high-performance computing, and econometrics. All will be discussed within the context of using **R** as a primary tool for financial risk management and trading.

## Registration and information at: http://www.RinFinance.com

### Friday April 24th

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| 3:00 PM | - 3:45 PM | **Grossman:** ***Cloud-based Architectures for Financial Applications Using R*** |
| 3:45 PM | - 4:30 PM | **Kane:** ***Matching Portfolios*** |
| | | Break (15 Minutes) |
| 4:45 PM | - 5:15 PM | **Leitner/Hofmarcher**: *Latent Variable Approach to Validate Credit Ratings* |
| 5:15 PM | - 5:45 PM | **Rowe**: *Filtering Noise in Correlation Matrices* |
| 5:45 PM | - 6:15 PM | **Lewis**: *Backtesting Trading Rules with parallelR* |
| 6:15 PM | - 7:30 PM | Conference Reception (East Terrace) |

### Saturday April 25th

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| 8:00 AM | - 9:00 AM | Continental Breakfast (Inner Circle) |
| 9:00 AM | - 9:45 AM | **Ruppert:** ***Statistics for Financial Engineering: Some Examples*** |
| 9:45 AM | - 10:30 AM | **Wuertz:** ***Portfolio Analysis and Optimization with R/Rmetrics*** |
| | | Break (15 Minutes) |
| 10:45 AM | - 11:15 AM | **Yollin**: *R Tools for Portfolio Optimization* |
| 11:15 AM | - 11:45 AM | **Kumar**: *Numerical Integration and Exotics* |
| 11:45 AM | - 12:15 PM | **Yoon**: *Event Study: Change-Point Model* |
| | | Lunch (Inner Circle 60 Minutes) |
| 1:15 PM | - 2:00 PM | **Koenker:** ***Quantile Regression: For Fin and Fun*** |
| 2:00 PM | - 2:45 PM | **Burns:** ***Random Portfolios - Practice and Theory*** |
| | | Break (15 Minutes) |
| 3:00 PM | - 3:30 PM | **Lopes**: *Particle Learning and Smoothing* |
| 3:30 PM | - 4:00 PM | **Matteson**: *ICA for Multivariate Nonlinear Financial Time Series* |
| 4:00 PM | - 4:30 PM | **Rheinberger**: *VEC and GVAR Models using R* |
| | | Break (15 Minutes) |
| 4:45 PM | - 5:30 PM | **Zivot:** ***Making the Transition from S-PLUS and S+FinMetrics and Using R in a Hedge Fund of Funds Environment*** |
| 5:30 PM | - 6:00 PM | **Liu**: *Detecting Structural Breaks* |
| 6:00 PM | - 6:30 PM | **Chalabi/Wuertz**: *Econometrics and Practice: Mind the Gap* |