Computational Topics in Finance

February 19th – 20th, 2010, National University of Singapore

Organization:

Rmetrics Association, Zurich
Supported by:
Institute for Theoretical Physics, ETH Zurich
Risk Management Institute, NUS Singapore

Conference Chairs:

Diethelm Würtz, ETH Zurich
Juri Hinz, National University of Singapore
Mahendra Mehta, NeuralTechSoft, Mumbai
David J. Scott, University of Auckland

Important Dates:

Basic R course: February 17/18, 2010
Conference dates: February 19/20, 2010
Abstract Submission ends February 10, 2010

Registration:

Conference registration:
www.rmetrics.org/singapore2010

Basic R for Finance Course:

Preceding the conference, the Rmetrics Association is giving a two-day ‘Basic R for Finance’ course. For more information and registration:
www.rmetrics.org/basicRsingapore

www.rmetrics.org

Program:

The program will consist of keynote speakers and user-contributed presentations. The conference will bring together developers, practitioners, and users from finance and insurance providing a platform for common discussions and exchange of ideas.

Topics:

The conference will cover the topics: Econometric Modeling, Financial Time Series Analysis, Volatility Forecasting, Trading and Decision Making Systems, Portfolio Selection and Optimization, Financial Stability Analysis, Stress Testing, Performance Analysis, Benchmarking, Risk Analysis and Measurement, Valuation of Financial Derivatives, Extreme Value Theory and Copulae, FX High Frequency Data Analysis, Time & Sales Data, Monte Carlo Simulation and Pricing, Robust Statistics in Finance, Using R / Rmetrics in Finance and Insurance.