

Call for Papers:

R/Finance 2011: Applied Finance with R
April 29 and 30, 2011
Chicago, IL, USA

The third annual R/Finance conference for applied finance using R will be held this spring in Chicago, IL, USA on April 29 and 30, 2011. The two-day conference will cover topics including portfolio management, time series analysis, advanced risk tools, high-performance computing, market microstructure and econometrics. All will be discussed within the context of using R as a primary tool for financial risk management, portfolio construction, and trading.

Complete papers or one-page abstracts (in txt or pdf format) are invited to be submitted for consideration. Academic and practitioner proposals related to R are encouraged. We welcome submissions for full talks, abbreviated "lightning talks", and for a limited number of pre-conference (longer) seminar sessions.

Presenters are strongly encouraged to provide working R code to accompany the presentation/paper. Data sets should also be made public for the purposes of reproducibility (though we realize this may be limited due to contracts with data vendors). Preference may be given to presenters who have released R packages.

The conference will award two \$1000 prizes for best paper: one for best practitioner-oriented paper and one for best academic-oriented paper. Further, to defray costs for graduate students, two travel and expense grants of up to \$500 each will be awarded to graduate students whose papers are accepted. To be eligible, a submission must be a full paper; extended abstracts are not eligible.

Please send submissions to: committee <at> RinFinance.com

The submission deadline is February 15th, 2011. Early submissions may receive early acceptance and scheduling. The graduate student grant winners will be notified by February 23rd, 2011.

Submissions will be evaluated and submitters notified via email on a rolling basis. Determination of whether a presentation will be a long presentation or a lightning talk will be made once the full list of presenters is known.

R/Finance 2009 and 2010 included attendees from around the world and featured keynote presentations from prominent academics and practitioners. 2009-2010 presenters names and presentations are online at the conference website. We anticipate another exciting line-up for 2011---including keynote presentations from John Bollinger, Mebane Faber, Stefano Iacus, and Louis Kates. Additional details will be announced via the conference website <http://www.RinFinance.com/> as they become available.

For the program committee:

Gib Bassett, Peter Carl, Dirk Eddelbuettel, Brian Peterson, Dale Rosenthal, Jeffrey Ryan, Joshua Ulrich