Rmetrics

This course is intended as a brief overview of *Financial Engineering and Computational Finance* using *R* and *Rmetrics*. The course is aimed primarily at the wide audience of individuals who work, teach, do research or study in the areas of quantitative finance and financial econometrics. The content is appropriate for anyone who analyzes or models financial market data.

The methods presented are rather general, examples are drawn from financial market analysis. Thus, practitioners in the finance industry who already use *R* or *SPlus* and want to explore more advanced financial applications of advanced analytics will find this class useful. It is also appropriate for financial analysts who may not be familiar with *R* and *Rmetrics* but who desire an integrated and open statistical modeling and programming environment for the analysis of financial data.

The course is presented by PD Dr. Diethelm Würtz from ETH Zürich. He teaches courses at ETHZ in *Econophysics* and is the developper of the *Rmetrics* software environment.