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Computational Finance and Financial Engineering 3rd International R/Rmetrics User and Developer Workshop

The workshop will take place from June 28th –July 2nd, 2009 at Meielisalp, Lake Thune, Switzerland. It will be organized by the "Rmetrics Association for Financial Computing" and co-organized by the Swiss Federal Institute of Technology in Zurich, by the University of Economics and Business Administration in Vienna, and by the University of Auckland.

The Workshop Focuses on ...

- using R/Rmetrics as the premier open source solution for financial market analysis, valuation of financial instruments, and insurance tasks,
- providing a platform for R/Rmetrics users to discuss and exchange ideas how R and Rmetrics can be used to do computations, data analysis, and visualization in finance and insurance,
- giving an overview of the new features of the rapidly evolving R/Rmetrics project and discussing future developments.

The Program Consists of ...

- presentations of new R/Rmetrics directions and developments through keynote lectures,
- user-contributed presentations reflecting the wide range of fields in which R and Rmetrics are used in finance and insurance to analyze and model data,
- bringing together developers, practitioners, and users from finance and insurance providing a platform for common discussions and exchange of ideas.

The Call of Papers Invites...

all R/Rmetrics users and developers to submit abstracts presenting innovations or exciting applications of R and Rmetrics on topics such as:

- Econometrics, Finance and Insurance
- Portfolio Selection and Optimization
- Valuation of Financial Derivatives
- Extreme Value Theory and Copulae
- FX High Frequency and Time&Sales Data
- Robust Statistics

Important Dates are ...

- Registration (first come first serve basis) starts on 2009-03-01
- Submission of presentation abstracts ends on: 2009-05-31

Organization ...

Diethelm Würtz, Swiss Federal Institute of Technology, Zurich
Kurt Hornik, University of Economics and Business Administration, Vienna
David Scott, University of Auckland, Auckland

Local Organization ...

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