Meucci in R code

Meucci in R?
I thought he used Matlab?

- Attilio's code (for now) is all written in Matlab
- Google Summer of Code 2012 included a project to port his code from Matlab to R
- benefited from a huge code contribution by Ram Ahluwalia
- our GSoC student was Manan Shah at CMU

What does it do?

- contains over 30 functions
- 7 of Meucci's data sets
- 20 demo/replication scripts
- replicates parts of papers:
    - Exercises in Advanced Risk and Portfolio Management
    - New Breed of Copulas for Risk and Portfolio Management
    - Fully Flexible Views: Theory and Practice
    - Fully Flexible Extreme Views
    - Robust Bayesian Allocation
    - Exercises in Advanced Risk and Portfolio Management
    - Annualization and General Projection of Skewness, Kurtosis and All Summary Statistics
    - Review of Statistical Arbitrage, Cointegration, and Multivariate Ornstein-Uhlenbeck
    - Managing Diversification
    - New Breed of Copulas for Risk and Portfolio Management

What's Next?

- GSoC 2013 contains another Meucci project

- focussing on
  - compatibility with R 3.x
  - Effective Number of Bets
  - Attilio's work on Liquidity Risk
  - CRAN release
  - anything else we have time for

- Please join me in extending your thanks to Attilio for supporting our porting efforts