AGENDA

REGTECH WORKSHOP II
MARKET RISK IN ROBOT ADVISORY
Fin – Tech HO2020 project

26th February 2020
WU Vienna
26 February 2020  8:30 – 18:00

8:30-9:00  Registration

9:00-9:30  Welcome & Introduction  
(Ronald Hochreiter & Paolo Giudici)

9:30-10.30  Use case I: Convergence and Divergence in European Bond Correlations (Schwendner P., Schüle M., Hillebrand M.)  
Use case II: Network models to improve robot advisory portfolio management (Giudici P., Polinesi G., Spelta A.)

10.30 – 11.00  Coffee break and discussion

11.00 – 12.30  Use Case III: Explainable Artificial Intelligence in credit risk management (Niklas Bussmann, Paolo Giudici, Dimi Marinelli, Jochen Papenbrock)
    Use Case IV: Artificial Intelligence for Robo Advisory to compute optimal asset allocations (Ronald Hochreiter)

12:30-13:00  Wrap-Up Session – Q&A on all Use-Cases.

13:00-14:30  Lunch

14:30-16:30  Hands on Coding Session & Coding/Data Support

16:30-17:00  Wrap-Up Session

17:00-18:00  Open Discussion with Fingerfood