

# AGENDA

## REGTECH WORKSHOP II MARKET RISK IN ROBOT ADVISORY

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Fin – Tech HO2020 project

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26<sup>th</sup> february 2020  
WU Vienna

**26 February 2020 8:30 – 18:00**

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| <b>8:30-9:00</b>     | <b>Registration</b>   |
| <b>9:00-9:30</b>     | <b>Welcome &amp; Introduction<br/>(Ronald Hochreiter &amp; Paolo Giudici)</b>   |
| <b>9.30-10.30</b>    | <b>Use case I: Convergence and Divergence in<br/>European Bond Correlations (Schwendner P.,<br/>Schüle M., Hillebrand M.)<br/>Use case II: Network models to improve robot<br/>advisory portfolio management (Giudici P.,<br/>Polinesi G., Spelta A.)</b>                                       |
| <b>10.30 – 11.00</b> | <b>Coffee break and discussion</b>  |
| <b>11.00 – 12.30</b> | <b>Use Case III: Explainable Artificial Intelligence in<br/>credit risk management (Niklas Bussmann, Paolo<br/>Giudici, Dimi Marinelli, Jochen Papenbrock)<br/><br/>Use Case IV: Artificial Intelligence for Robo<br/>Advisory to compute optimal asset allocations<br/>(Ronald Hochreiter)</b> |
| <b>12:30-13:00</b>   | <b>Wrap-Up Session – Q&amp;A on all Use-Cases.</b>  |
| <b>13:00-14:30</b>   | <b>Lunch</b>  |
| <b>14:30-16:30</b>   | <b>Hands on Coding Session &amp; Coding/Data Support</b>  |
| <b>16:30-17:00</b>   | <b>Wrap-Up Session</b>  |
| <b>17:00-18:00</b>   | <b>Open Discussion with Fingerfood</b>  |

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