

AGENDA

SUPTECH WORKSHOP MARKET RISK IN ROBOT ADVISORY / Group 1 / Part 1

Fin – Tech HO2020 project

September 30th, 2019
WU & FMA in
Albert Schweizer Haus

30 September 2019 8:30 – 12:30

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|----------------------|---|
| 8:30-10:00 | Welcome and a general introduction to Artificial Intelligence in Finance |
| 10:00-10:30 | Coffee Break (including discussion) |
| 10.30-12.00 | Case 1: Market structure discovery with clique forests (Massara G., Aste T.)
Case 2: Convergence and Divergence in European Bond Correlations (Schwendner P., Schüle M., Hillebrand M.)
Case 3: Sovereign risk zones in Europe during and after the debt crisis (Arakelian V.) |
| 12.00 – 12.30 | Wrap-up and discussion |

This project has received funding from the European Union's Horizon 2020 research and innovation programme under grant agreement No 825215 (Topic: ICT-35-2018 Type of action: CSA)

AGENDA

**SUPTECH WORKSHOP
MARKET RISK IN ROBOT
ADVISORY / Group 1 / Part 2**

Fin – Tech HO2020 project

October 7th, 2019
WU & FMA in
Albert Schweizer Haus

7 October 2019 8:30 – 12:30

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|----------------------|--|
| 8:30-10:00 | Welcome and an advanced technology overview of Artificial Intelligence in Finance |
| 10:00-10:30 | Coffee Break (including discussion) |
| 10.30-11.30 | Case 4: Are cryptocurrencies connected to forex?
A quantile cross-spectral approach (Baumöhl E.)
Case 5: Network models to improve robot advisory portfolio management (Giudici P., Polinesi G., Spelta A.) |
| 11.30 – 12.30 | Wrap-up and discussion |

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AGENDA

**SUPTECH WORKSHOP
MARKET RISK IN ROBOT
ADVISORY / Group 2 / Part 1**

Fin – Tech HO2020 project

November 6th, 2019
WU & FMA in
Albert Schweizer Haus

6 November 2019 8:30 – 12:30

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|----------------------|---|
| 8:30-10:00 | Welcome and a general introduction to Artificial Intelligence in Finance |
| 10:00-10:30 | Coffee Break (including discussion) |
| 10.30-12.00 | Case 1: Market structure discovery with clique forests (Massara G., Aste T.)
Case 2: Convergence and Divergence in European Bond Correlations (Schwendner P., Schüle M., Hillebrand M.)
Case 3: Sovereign risk zones in Europe during and after the debt crisis (Arakelian V.) |
| 12.00 – 12.30 | Wrap-up and discussion |

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AGENDA

**SUPTECH WORKSHOP
MARKET RISK IN ROBOT
ADVISORY / Group 2 / Part 2**

Fin – Tech HO2020 project

November 13th, 2019
WU & FMA in
Albert Schweizer Haus

13 November 2019 8:30 – 12:30

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|----------------------|--|
| 8:30-10:00 | Welcome and an advanced technology overview of Artificial Intelligence in Finance |
| 10:00-10:30 | Coffee Break (including discussion) |
| 10.30-11.30 | Case 4: Are cryptocurrencies connected to forex?
A quantile cross-spectral approach (Baumöhl E.)
Case 5: Network models to improve robot advisory portfolio management (Giudici P., Polinesi G., Spelta A.) |
| 11.30 – 12.30 | Wrap-up and discussion |

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