AGENDA

SUPTECH WORKSHOP II

AI, Market Risk and Robot Advisory
Fin – Tech HO2020 project

6th & 13th December 2019
HANFA headquarters, Zagreb, Croatia
Conference Hall 2A

December 6th 2019 09.00 - 15.30

09.00 – 11.00	**Nonparametric and hybrid VaR/ES models** Saša Žiković
11.00 – 11.30	**Coffee break and discussion**
10.30 – 11.30	**Market structure discovery with clique forests** Marija Čuljak
11.30 – 12.00	**Discussion on Use Case I** Marija Čuljak
12.00 – 13.30	**Convergence and Divergence in European Bond Correlations** Marija Čuljak & Saša Žiković
13.30 – 14.30	**Lunch**
14.30 – 14.30	**Discussion on Use Case II** Marija Čuljak & Saša Žiković
15.00 – 15.30	**Discussion and feedback** Marija Čuljak & Saša Žiković

December 13th 2019 09.00 - 17.00

09.00 – 10.30	**Sovereign risk zones in Europe during and after the debt crisis** Saša Žiković
10.30 – 11.00	**Coffee break and discussion**
11.00 – 11.30	**Discussion on Use Case III** Saša Žiković
11.30 – 13.00	**Are cryptocurrencies connected to forex? A quantile cross-spectral approach** Bojan Tomić
13.00 – 14.00	**Lunch**
14.00 – 14.30	**Discussion on Use Case IV** Bojan Tomić
14.30 – 15.30	**Network models to improve robot advisory portfolio management** Bojan Tomić & Saša Žiković
15.30 – 16.00	**Discussion on Use Case V** Bojan Tomić & Saša Žiković
16.00 – 17.00	**Roundtable discussion and feedback** Bojan Tomić & Marija Čuljak & Saša Žiković

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). All material presented here reflects only the authors' view. The European Commission is not

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SUPTECH WORKSHOP II

AI, Market Risk and Robot Advisory
Fin – Tech HO2020 project

22nd November 2019
HANFA headquarters, Zagreb, Croatia
Conference Hall 2A

November 22nd 2019 09.00 - 15.30

09.00 – 09.30	**Registration**
09.30 – 10.30	**Introduction to market risk** Saša Žiković
10.30 – 11.30	**Market risk measurement and management** Saša Žiković
11.30 – 12.30	**Value at Risk (VaR) and Expected shortfall (ES) methodology to measuring market risk** Saša Žiković
12.30 – 13.30	**Lunch**
13.30 – 14.30	**Parametric approaches to VaR/ES** Saša Žiković
14.30 – 15.00	**Discussion and feedback** Saša Žiković

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