AGENDA SUPTECH EVENT II

AI, Market Risk and Robo Advisory

FIN–TECH EU Horizon2020
www.fintech-ho2020.eu

February 6th - 7th 2020, Copenhagen

	February 6th 2020 - Day 1	
09.00 – 09.15	**Introduction** Short presentation of the FIN-TECH project Outline of the 2-day workshop All	
09.15 – 10.00	**Data Science & Digital Society** Data management, digital economy, decision analytics Prof. Wolfgang Karl Härdle, Humboldt University, Berlin Prof. Cathy Yi-Hsuan Chen, University of Glasgow	

10.00-10.45	**Smart Contracts** Smart Contracts and the pursuit of an interdisciplinary technical cure-all. What do we have at hand? Where can we (not) apply such blockchain applications? Legal implications and discussion. Rafael Reule	
10.45 – 11.00	**Coffee break**	
11.00 – 13.00	**AI/ML across banks in practice** Dr. Bernhard Hein, Ernst & Young Germany Dr. Ansgar Koene, Ernst & Young Global Potential topics of interest: ● How we perceive the maturity AI/ML field of play across our banking clients in practice, today (EY point of view) ❍ Where do banks already use AI/ML techniques, and where would they like to do so ❍ What slows the development down (perceived and actual technical and reputational impediments) ● AI/ML models vs. traditional modelling – differences and commonalities in the model lifecycle ● Suggested cornerpoints of an adapted ML/AI model risk control framework (where would EY take a closer look when auditing such models) ● Selected hot topics ❍ Limitations of model transparency methods ❍ Bias / Fairness between statistics and reputational risk	
13.00 – 14.00	**Lunch**	
14.00 – 15.30	**Financial Risk Meter (FRM)** *Methodology, examples in American, European, Asian stock market and cryptocurrency market* Prof. Wolfgang Karl Härdle, Humboldt University, Berlin Prof. Cathy Yi-Hsuan Chen, University of Glasgow Dr. Jochen Papenbrock, Firamis, Germany	
15.30 – 16.00	**Coffee break**	

16.00 – 17.00	**eXplainable AI (XAI) in Regulated Financial Markets** *2 use cases: XAI in credit assessment and CRM (contagion risk monitor)* Dr. Jochen Papenbrock, Firamis, Germany	
	February 7th 2020 - Day 2	
09.00 – 10.30	**Use Cases** Dr. Jochen Papenbrock, Firamis, Germany Prof. Wolfgang Karl Härdle, Humboldt University, Berlin Prof. Cathy Yi-Hsuan Chen, University of Glasgow	
10.30 – 11.00	**Coffee break**	
11.00 – 11.45	**Sentiment analysis for company news & announcements and its potential use case for market surveillance authorities** Holger Boschke How to use Artificial Intelligence in order to enhance News Analytics • Natural Language Processing and Ontologies • Visualizing news data in order to deal with information overload How to create fact based actionable insights with the help of sentiment indicators • Creating sentiment indicators using current and historic news data • Using sentiment indicators and algorithms based on them to enhance portfolio performance How to use news analytics and sentiment indicators for market surveillance purposes • Discussing potential use cases (incorporating order book data) for market supervisory authorities	
11.45 – 13.00	**Coding Session** Dr. Jochen Papenbrock, Firamis, Germany Prof. Wolfgang Karl Härdle, Humboldt University, Berlin Prof. Cathy Yi-Hsuan Chen, University of Glasgow	

13.00 – 13.45	**Lunch**	
13.45 – open end Note: the program is subject to changes.	**Feedback and joint planning of the following module** This project has received funding from the European Union's Horizon 2020 research and innovation program under grant agreement No 825215. All material presented here reflects only the authors` view. The European Commission is not responsible for any use that may be made of the information it contains.	