



AGENDA



Artificial Intelligence KNOWLEDGE EXCHANGE PLATFORM M3

30 – 31 January 2020
Sakala 4,
Tallinn, Estonia

30 January 2020 (Thursday) 08.45 – 18.15

8.45 – 09.00		Registration
09.00 – 10.30	Opening and introduction to Artificial Intelligence	Kazimieras Bagdonas
10.30 – 10.45		Coffee break
10.45 – 12.15	Introduction to Market Risk assessment	Audrius Kabašinskas
12.15 – 12.30		Coffee break
12.30 – 14.00	Market structure discovery with clique forests	Kristina Šutienė
14.00 – 15.00		Lunch
15.00 – 16.30	Convergence and Divergence in European Bond Correlations	Audrius Kabašinskas
16.30 – 16.45		Coffee break
16.45 – 18.15	Sovereign risk zones in Europe during and after the debt crisis	Audrius Kabašinskas

31 January 2020 (Friday) 09.00 – 18.15

09.00 – 10.30	Are cryptocurrencies connected to forex? A quantile cross-spectral approach	Kazimieras Bagdonas
10.30 – 10.45	Coffee break	
10.45 – 12.15	Network models to improve robot advisory portfolio management	Kazimieras Bagdonas
12.15 – 12.30	Coffee break	
12.30 – 14.00	Machine Learning for Time Series Forecasting	Kristina Šutienė
14.00 – 15.00	Lunch	
15.00 – 16.30	Stochastic Dominance for pension funds	Kristina Šutienė
16.30 – 16.45	Coffee break	
16.45 – 18.15	Commodity markets and decision making	Kazimieras Bagdonas

Notes: the program is subject to changes.

Registration: <https://www.fintech-ho2020.eu/free/app/registration-suptech-tallinn>

Evaluation: <https://www.fintech-ho2020.eu/free/app/evaluation-suptech-tallinn>

This project has received funding from the European Union's Horizon 2020 research and innovation programme under grant agreement No 825215.

The content reflects only the author's view and that the Commission is not responsible for any use that may be made of the information it contains.