



AGENDA



Artificial Intelligence KNOWLEDGE EXCHANGE PLATFORM M3

20 – 21 February 2020
Totoriu 4,
Vilnius, Lithuania

20 February 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	Kristina Šutienė

21 February 2020 (Friday) 09.00 – 18.15

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

Notes: the program is subject to changes.

Registration: <https://www.fintech-ho2020.eu/free/app/registration-suptech-vilnius-2>

Evaluation: <https://www.fintech-ho2020.eu/free/app/evaluation-suptech-vilnius-2>

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

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