



AGENDA

SUPTECH WORKSHOP II MARKET RISK IN ROBOT ADVISORY

Fin – Tech HO2020 project

**Venue: National Bank of Slovakia
Imricha Karvaša 1
813 25 Bratislava**

Day 1 June 22, 2020

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| 8.30 – 8.45 | Registration |
| 8.45 – 9.00 | Overview of the FIN-TECH project
Jana Peliova, University of Economics in Bratislava |
| 9.00 – 10.00 | Introduction to market risk
Juraj Pekár, University of Economics in Bratislava |
| 10.00 – 11.00 | Market risk measurement and management
Juraj Pekár, University of Economics in Bratislava |
| 11.00 – 13.00 | Measuring market risk - Value at Risk (VaR) and Expected shortfall (ES)
Juraj Pekár, University of Economics in Bratislava |
| 13.00 – 13.30 | Lunch |
| 13.30 – 16.00 | Modern Portfolio Theory
Juraj Pekár, University of Economics in Bratislava |
| 16.00 – 17.30 | Discussion and feedback |



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Day 2 June 23, 2020

- 9.00 – 10.00** **Logical aggregate functions in evaluation and support of interactive machine learning**
Miroslav Hudec – University of Economics in Bratislava
- 10.00 – 11.00** **On the effectiveness of portfolio composition techniques to build stable and sound robo advisory portfolios**
Prof. Dr. Ronald Hochreiter, Webster Vienna Private University
- 11.00 – 12.30** **Case study: Are Cryptocurrencies Connected to Forex? A Quantile Cross-Spectral Approach**
Eduard Baumöhl – University of Economics in Bratislava
- 12.30 – 13.00** **Lunch**
- 13.00 – 14.00** **Case study: Artificial Intelligence for Robo Advisory to compute optimal asset allocations**
Prof. Dr. Ronald Hochreiter, Webster Vienna Private University
- 14.00 – 16.00** **AI governance and AI certification**
Maja Škrjanc – Artificial intelligence Laboratory, Jožef Stefan Institute, Ljubljana
- 17.00 – 17.30** **Discussion and feedback**

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