



# AGENDA

## SUPTECH WORKSHOP II

### AI, MARKET RISK AND ROBO ADVISORY

Fin – Tech HO2020 project

10<sup>th</sup> - 11<sup>th</sup> September 2020  
Financial Supervision Commission  
Sofia, Bulgaria

#### DAY I: 10 September 2020, 09.00 – 18:00

##### 09:00 – 09:30 Registration

Chief assist.prof. D. Karadimova

##### 09:30 – 10:00 Opening, introduction of lecturers and overview of the Second Work Package of FIN-TECH project

Assoc. prof. S. Parusheva,  
Chief assist. prof. Y. Alexandrova

##### 10:00 – 11:00 Use Case IV: eXplainable AI in credit scoring and portfolio construction

Chief assist. prof. Y. Alexandrova

##### 11:00 – 12:00 Portfolio Management Strategies

Assoc. prof. N. Valkanov

##### 12:00 - 13:00 Lunch break

##### 13:00 - 14:00 Robo Advisory – challenges and advantages

Assoc. prof. S. Parusheva

##### 14:00 – 15:00 Application of Artificial Intelligence for Robo Advisory

Assoc. prof. S. Parusheva  
Chief assist. prof Y.Aleksandrova

##### 15:00 – 15:30 Coffee Break

##### 15:30 – 16:30 Use Case II. On the effectiveness of Portfolio Composition techniques to build stable and sound Robo Advisory Portfolios

Chief assist. prof. Y.Aleksandrova

**16:30 – 18:00 Discussion and feedback**

Assoc. prof. S. Parusheva, Assoc. prof. N. Valkanov

Chief assist. prof. Y. Alexandrova

Chief assist. prof. L. Lyubenov , Chief assist. prof. D. Karadimova

**DAY II: 11 September 2020, 09.00 – 18:00**

**09:00 – 09:30 Registration**

Chief assist. prof. D. Karadimova

**09:30 – 10:30 Market Risk**

Assoc. prof. N. Valkanov

**10:30 – 11:30 Use Case I. Convergence and Divergence in European Bond Correlations Market**

Chief assist. prof. D. Karadimova

**11:30 – 12:30 Sovereign risk zones in Europe during and after the debt crisis**

Chief assist. prof. Y. Aleksandrova

**12:30 – 13:30 Lunch break**

**13:30 – 14:30 Use Case III. Network models to enhance automated cryptocurrency portfolio management**

Chief assist. prof. L. Lyubenov

**14:30-15:30 Are cryptocurrencies connected to forex? A quantile cross-spectral approach**

Assoc. prof. N. Valkanov

Chief assist. prof. Y. Aleksandrova

**15:30 – 16:00 Coffee Break**

**16:00 – 18:00 Discussion and closing SUPTECH WORKSHOP II AI**

Assoc. prof. S. Parusheva, Assoc. prof. N. Valkanov

Chief assist. prof. Y. Alexandrova

Chief assist. prof. L. Lyubenov , Chief assist. prof. D. Karadimova

**Registration link: [click here](#)**

**Evaluation link: [click here](#)**

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