



SPECIAL SUPTECH WORKSHOP  
ON FINTECH RISK MANAGEMENT TOOLS  
Fin – Tech HO2020 project

**31<sup>st</sup> January 2020**  
**Gertrudstrasse 15, 8400 Winterthur**

<b>13.00 – 13.30</b>	<b>Welcome</b>
<b>13.30 – 14.00</b>	<b>Introduction of FinTech-ho2020 project  </b> Objective, Network and Intermediate output
<b>14.00 – 15.30</b>	<b>Part 1: Review and Presentation of Use Cases</b>   ZHAW's team
<b>15.30 – 16.00</b>	<b>Coffee break</b>
<b>16.00 – 17.30</b>	<b>Part 2: Review and Presentation of Use Cases</b>   ZHAW's team
<b>17.30 – 18.30</b>	<b>Validation of Use Cases  </b> Discussion on relevance and impact of use cases
<b>18.30 – 20.00</b>	<b>Open discussion and networking</b>

*"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."*

Notes: the program is subject to changes.



ARTIFICIAL INTELLIGENCE IN FINANCE  
KNOWLEDGE EXCHANGE PLATFORM  
Fin – Tech HO2020 project



16-17<sup>th</sup> April 2020  
Day 1

8.30 – 9.00	<b>Registration</b>
9.00 – 9.30	<b>Welcome and Introduction</b>
9.30 – 11.00	<b>What is Machine Learning? Why use it?</b>   ZHAW's team
11.00 – 11.30	<b>Coffee break</b>
11.30 – 13.00	<b>End-to-End Machine Learning Project</b> Working with real data; Looking at the big picture; Data retrieval; Discover and visualize; Data preparation; Select and train a model   ZHAW's team
13.00 – 14.30	<b>Lunch</b>
14.30 – 16.00	<b>Classification</b> Train a binary classifier, Performance Measures, Multilabel Classification   ZHAW's team
16.00 – 16.30	<b>Q&amp;A, discussion and closing arguments</b>

Day 2

8.30 – 9.00	<b>Registration</b>
9.00 – 10.30	<b>Training Models</b> Linear Models   ZHAW's team

<b>10.30 – 11.00</b>	<b>Coffee Break</b>
<b>11.00 – 13.00</b>	<b>Support Vector Machines; Decision Trees; Ensemble Learning and Random Forests</b>   ZHAW's team
<b>13.00 – 14.00</b>	<b>Lunch</b>
<b>14.00 – 14.30</b>	<b>Use Case I</b>
<b>14.30 – 15.00</b>	<b>Use Case II</b>
<b>15.00 – 15.30</b>	<b>Use Case III</b>
<b>15.30 – 16.30</b>	<b>Q&amp;A, discussion and closing arguments</b>

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**3<sup>rd</sup> September 2020**  
**Session 1 - Artificial Intelligence  
in Finance**

<b>12.30 – 1.00</b>	<b>Warm-up</b>
<b>1.00 – 1.10</b>	<b>Welcome &amp; Introduction</b>   Prof. Dr. Dirk Wilhelm
<b>1.10 – 1.40</b>	<b>How to make Artificial Intelligence Ethical</b>   Martin Ulbrich
<b>1.40 – 2.00</b>	<b>Break</b>
<b>2.00 – 3.00</b>	<b>Kinetic Minds Machine Learning for Data Generation and Hedging in Finance</b>   Dr. Kay Pilz
	<b>Optimal Execution Using Reinforcement Learning</b>   Dr. Paul Bilokon
	<b>FRM the AI Based Financial Risk Meter</b>   Prof. Dr. Wolfgang Härdle
<b>3.00 – 3.30</b>	<b>Break</b>
<b>3.30 – 4.30</b>	<b>Fidelity Investments Inverse Reinforcement Learning: Applications in Finance</b>   Prof. Dr. Igor Halperin
	<b>Hedging an Options Book with Reinforcement Learning</b>   Prof. Dr. Petter Kolm

**Bayesian Dynamic Tensor Regression for  
Multilayer Financial Networks** | Prof. Dr. Monica  
Billio

**4.30 – 5.00**

**Break**

**5.00 – 6.00**

**Closing**

## **Session 2 - Artificial Intelligence in Industry**

**2.00 – 3.00**

**Shared Computation Between the Brain and the  
Body** | Prof. Dr. Thrishantha Nanayakkara

**On the Quest for Human Level AI Through Virtual  
Reality** | Evelyn Menzel

**3.00 – 3.30**

**Break**

**3.30 – 4.30**

**Blockchain for Business** | Dr. Liudmila Zavolokina

**Bot and Claims Handling Automation +  
Automated Damage Assessment with AI** | Jens  
Frühling

**Reinventing the Industrial Base** | Daan  
Kakebeeke

**4.30 – 5.00**

**Break**

**5.00 – 6.00**

**Closing**

### **Session 3 - Regulatory Technology in Finance**

- 2.00 – 3.00**      **Is DeReg the Answer to DeFi? Impact of Blockchain on RegTech** | Prof. Dr. Tim Weingärtner
- Digital Regulatory Reporting, Automating the Reporting Process** | Angus Moir
- Opportunities for the Innovative Application of Analytics in Financial Risk Management and Reporting** | Jefferson Braswell
- 3.00 – 3.30**      **Break**
- 3.30 – 4.30**      **Panel Discussion: Regulatory Technology – Future Challenges and Opportunities**
- Panelists:**  
PJ Di Giammarino, **JWG, London**  
Francis Gross, **European Central Bank, Frankfurt**  
The Honorable Allan I. Mendelowitz, **ACTUS Financial Research Foundation, Washington**
- 4.30 – 5.00**      **Break**
- 5.00 – 6.00**      **Closing**

### **Session 4 - Ethical Questions in Artificial Intelligence**

- 2.00 – 3.00**      **Implementing CDR Strategies – Ways of Managing Privacy Risk from a Law and Ethical Perspective** | Karin Tien
- Contextualising AI Governance Guidelines** | Dr. Andreas Theodorou
- 3.00 – 3.30**      **Break**

**3.30 – 4.30**

**Algorithmic Decision Making and Social Justice:  
On the Morals of Predictive Modeling** | Corinna  
Hertweck

**Artificial Responsibility** | Dr. Michael Stuart and Dr.  
Markus Kneer,

**4.30 – 5.00**

**Break**

**5.00 – 6.00**

**Closing**

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