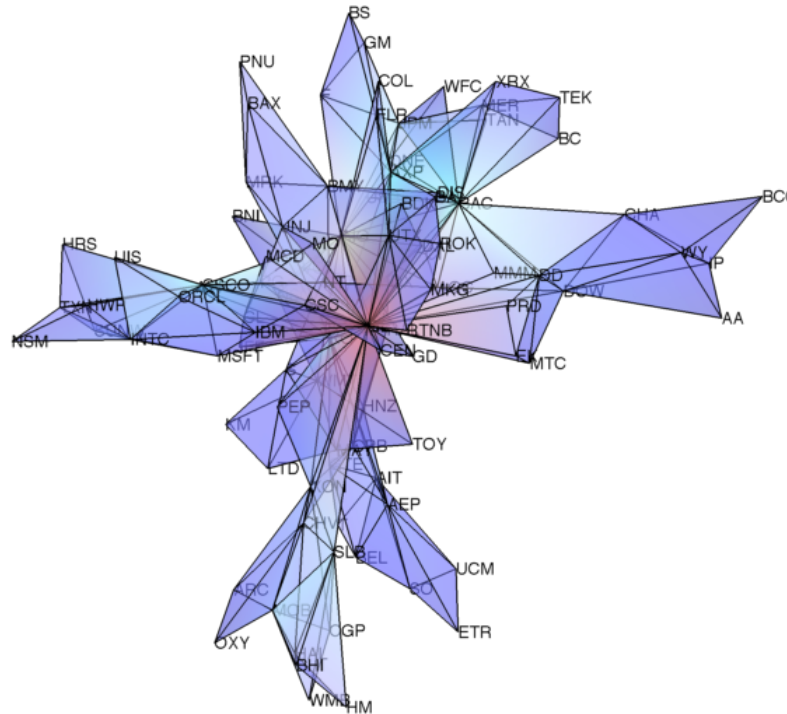


# Data science for data driven modeling of complex systems



**Tomaso Aste**





# A FINancial supervision and TECHnology compliance training programme



This project has received funding from the European Union's Horizon 2020 research and innovation program under grant agreement no. 825215 (topic ICT-35-2018, Type of action: CSA)The content reflects only the author's view and the Commission is not responsible for any use that may be made of the information it contains.

15 January 2020  
Financial Conduct Authority,  
*12 Endeavour Square, London E20 1JN*

## **Agenda**

- |             |   |
|-------------|---|
| 11:00-11:30 | Reception and welcome Isobel Seabrook (FCA) |
| 11:30-12:30 | Presentation by Tomaso Aste                 |
| 12:30-14:00 | Lunch                                       |
| 14:00-15:00 | Presentation by FCA innovation members      |
| 15:00-16:00 | Discussion                                  |

## Suptech II – AI, Market Risk and Robot-Advisory

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Fin – Tech HO2020 project

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30 April 2020  
FCA

9.00 – 9.30

Welcome and Networking

9.30 – 11.00

AI, Market Risk and Robot-Advisory: overview

11.00 – 11.30

Coffee break

11.30 – 13.00

Probabilistic Modeling on Clique Trees

13.00 – 14.00

Lunch

14.00 – 15.30

Core-persistence of Dependency Structures and Risk Models

15.30 – 16.00

Coffee break

16.00 – 17.30

Unsupervised Learning Discovery of Market States

## Suptech II – AI, Market Risk and Robot-Advisory

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Fin – Tech HO2020 project

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29 May 2020  
FCA

9.00 – 9.30

Welcome and Networking

9.30 – 11.00

Anonymity and Business Models in Automated Services Industry

11.00 – 11.30

Coffee break

11.30 – 13.00

Use Case I: Convergence and Divergence in  
European Bond Correlations

13.00 – 14.00

Lunch

14.00 – 15.30

Use Case II: On the effectiveness of Portfolio  
Composition techniques to build stable and sound  
Robo Advisory Portfolios

15.30 – 16.00

Coffee break

16.00 – 17.30

Use Case III: Network Models to Enhance  
Automated Cryptocurrency Portfolio Management