

# IRP 17: Individual Research Project

Topic	Involvement
Fair Algorithmic Design and Portfolio Optimization under Sustainability Concerns	<ul style="list-style-type: none"><li>IRP belongs to WP3 (Explainable and fair AI)</li><li>WP Leader: BFH (Bern)</li><li>Two supervisors from secondments: BIS, and ECB</li></ul>
Objectives	Deliverables
<p>The surge in interest in algorithmic fairness and sustainability is present in numerous fields of study, including finance and portfolio management in particular. This project's objective is to <b>create new portfolio optimization models</b> that address some of the difficulties associated with <b>incorporating fairness and sustainability into investment management</b>. The objective of the project is to increase understanding of the source and <b>methods for eliminating algorithmic bias</b> in finance in order to <b>generate sustainable outcomes</b>. The project will equip financial institutions with new sustainable and equitable algorithmic solutions to increase customer trust.</p>	<p>The primary anticipated outcome of the project is the <b>development of new algorithmic solutions for multiple areas of finance</b>, such as sustainable portfolio management. The project will equip financial institutions with new tools to <b>comply with EU sustainability regulations</b>. The subsequent anticipated outcome is the publication of a library containing <b>all of the designed algorithms in a public repository</b>. A significant emphasis will be placed on the dissemination of the anticipated results, which will be accomplished through the following channels: at least one publication in prestigious open-access journals and at least three presentations at prestigious conferences and open events. The final outcome of the project will be a comprehensive exchange of knowledge with project partners.</p>

## IRP 17 TIMELINE

