



# AGENDA

## SUPTECH WORKSHOP II

**AI, Market Risk and Robot Advisory**  
Fin – Tech HO2020 project

**22<sup>nd</sup> November 2019**  
**HANFA headquarters, Zagreb, Croatia**  
**Conference Hall 2A**

**November 22<sup>nd</sup> 2019 09.00 - 15.30**

<b>09.00 – 09.30</b>	<b>Registration</b>
<b>09.30 – 10.30</b>	<b>Introduction to market risk</b> Saša Žiković
<b>10.30 – 11.30</b>	<b>Market risk measurement and management</b> Saša Žiković
<b>11.30 – 12.30</b>	<b>Value at Risk (VaR) and Expected shortfall (ES) methodology to measuring market risk</b> Saša Žiković
<b>12.30 – 13.30</b>	<b>Lunch</b>
<b>13.30 – 14.30</b>	<b>Parametric approaches to VaR/ES</b> Saša Žiković
<b>14.30 – 15.00</b>	<b>Discussion and feedback</b> Saša Žiković

This project has received funding from the European Union's Horizon 2020 research and innovation programme

under grant agreement No 825215 (Topic: ICT-35-2018 Type of action: CSA). 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.