

3rd September 2020
Session 1 - Artificial Intelligence
in Finance

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