

AGENDA

SUPTECH WORKSHOP MARKET RISK IN ROBOT ADVISORY / Group 2 / Part 1

Fin – Tech HO2020 project

November 6th, 2019
WU & FMA in
Albert Schweizer Haus

6 November 2019 8:30 – 12:30

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| 8:30-10:00 | Welcome and a general introduction to Artificial Intelligence in Finance |
| 10:00-10:30 | Coffee Break (including discussion) |
| 10.30-12.00 | Case 1: Market structure discovery with clique forests (Massara G., Aste T.) Case 2: Convergence and Divergence in European Bond Correlations (Schwendner P., Schüle M., Hillebrand M.) Case 3: Sovereign risk zones in Europe during and after the debt crisis (Arakelian V.) |
| 12.00 – 12.30 | Wrap-up and discussion |

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