AGENDA

Suptech II – AI, Market Risk and Robot-Advisory

Fin – Tech HO2020 project

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**

AGENDA

Suptech II – AI, Market Risk and Robot-Advisory

Fin – Tech HO2020 project

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**