AGENDA

SUPTECH WORKSHOP I

Fin – Tech HO2020 project

November 21-22, 2019
Venue: The Congress Centre
of the Czech National Bank
Room U3
Senovážné náměstí 30
Prague

	Day 1
8.30 – 9.00	**Registration**
9.00 – 9.30	**Opening. Robo-advisors in investment and wealth management** | Oleg Deev
9.30 – 11.30	**Background Session I – Introduction to modern portfolio theory** Profit maximization and risk minimization in asset portfolios (with hands-on coding examples in R) Network-based asset allocation strategies | Tomáš Výrost
11.30 – 12.30	Lunch break
12.30 – 13.00	**Background Session II – Measures of statistical association for network analysis** | Tomáš Výrost
13.00 – 14.00	**Case study II: Convergence and divergence in European bond correlations** | Oleg Deev
14.00 – 15.00	**Case study IV: Are cryptocurrencies connected to forex? A quintile cross-spectral approach** | Tomáš Výrost
15.00 – 15.30	**Background Session III – Information filtering in networks** | Oleg Deev
15.30 – 16.30	**Case study I: Market structure discovery with clique forests** | Oleg Deev

	Day 2
09.00 – 10.30	**Case study V: Network models to improve robot advisory portfolio management** | Tomáš Výrost
10.30 – 11.00	Coffee break
11.00 – 12.30	**Neural networks in asset management and portfolio optimization** | Tomáš Výrost
12.30 – 13.00	**Discussion and feedback** | Tomáš Výrost, Oleg Deev

AGENDA

SUPTECH WORKSHOP IV

Fin – Tech HO2020 project

January 30, 2020
Venue: The Congress Centre
of the Czech National Bank
Room U2
Senovážné náměstí 30
Prague

European Commission

FINTECH RISK MANAGEMENT
www.fintech-ho2020.eu

TEXT MINING WITH MACHINE LEARNING

8.30 – 9.00	**Registration**
9.00 – 10.30	**Opening. Introduction to text mining with machine learning** | František Dařena
10.30 – 11.30	**Background Session I – Preparing texts for analysis** | František Dařena
11.30 – 12.30	Lunch break
12.30 – 13.00	**Coding Session I – Preparing texts for analysis** | František Dařena, Oleg Deev
13.00 – 14.00	**Background Session II – Classification of text documents** | František Dařena
14.00 – 15.00	**Coding Session II – Classification of bank customer complaints** | František Dařena, Oleg Deev
15.00 – 16.00	**Background Session III – Clustering text documents** | František Dařena
16.00 – 17.00	**Coding Session III – Finding topics in bank customer complaints** | František Dařena, Oleg Deev