



AGENDA

SUPTECH WORKSHOP II Robot Advisory

Fin – Tech HO2020 project

19,20,26,27 March 2020
CMVM, Lisbon
Auditorium



19 March 2020 14.00 – 18.00

Overview of the FIN-TECH project
Paula Brito

Correlation influence Networks
Paula Brito & Hélder Alves

Case-study: Convergence and Divergence in European Bond Correlations
Cláudia Braz

20 March 2020 14.00 – 18.00

Network Models
Paula Brito

Case-study: Network Models to Improve Robot Advisory-Portfolio Management
Paula Brito & Carlos Alves

26 March 2020 14.00 – 18.00

Clique forests - Maximally Filtered Clique Forest
Paula Brito & Hélder Alves

Case-study: Market Structure Discovery with Clique Forests Platforms
Hélder Alves

27 March 2020 14.00 – 18.00

ARCH and GARCH models
Paulo Teles

Case-study: Are cryptocurrencies connected to forex? A quantile cross-spectral approach
Paulo Teles & Nuno Rogério

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