

AGENDA

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

Fin – Tech HO2020 project

September 30th, 2019
WU & FMA in
Albert Schweizer Haus

30 September 2019 8:30 – 12:30

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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