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

This project has received funding from the European Union's Horizon 2020 research and innovation program under grant agreement No 825215 (Topic: ICT-35-2018 Type of action: CSA). All material presented here reflects only the authors' view. The European Commission is not responsible for any use that may be made of the information it contains.