

## **AGENDA**



## Artificial Intelligence KNOWLEDGE EXCHANGE PLATFORM M3

06 – 07 February 2020 1 Kungu Street Riga, Latvia

## 07 February 2020 (Thursday) 08.45 - 18.15

8.45 – 09.00	Registration		
09.00 – 10.30	Opening and introduction to Artificial Intelligence	Kęstutis Lukšys	
10.30 – 10.45	Coffee break		
10.45 – 12.15	Introduction to Market Risk assessment	Audrius Kabašinskas	
12.15 – 12.30	Coffee break		
12.30 – 14.00	Market structure discovery with clique forests	Kristina Šutienė	
14.00 – 15.00	Lunch		
15.00 – 16.30	Convergence and Divergence in European Bond Correlations	Audrius Kabašinskas	
16.30 – 16.45	Coffee break		
16.45 – 18.15	Sovereign risk zones in Europe during and afte the debt crisis	<b>r</b> Kristina Šutienė	

## 08 February 2020 09.00 - 18.15

09.00 – 10.30	Are cryptocurrencies connected to forex? A quantile cross-spectral approach	Kęstutis Lukšys	
10.30 – 10.45	Coffee break		
10.45 – 12.15	Network models to improve robot advisory portfolio management	Audrius Kabašinskas	
12.15 – 12.30	Coffee break		
12.30 – 14.00	Machine Learning for Time Series Forecasting	Kristina Šutienė	
14.00 – 15.00	Lunch		
15.00 – 16.30	Stochastic Dominance for pension funds	Audrius Kabašinskas	
16.30 – 16.45	Coffee break		
16.45 – 18.15	Commodity markets and decision making	Kristina Šutienė	

Notes: the program is subject to changes.

Registration: <a href="https://www.fintech-ho2020.eu/free/app/registration-suptech-riga">https://www.fintech-ho2020.eu/free/app/registration-suptech-riga</a>
Evaluation: <a href="https://www.fintech-ho2020.eu/free/app/evaluation-suptech-riga">https://www.fintech-ho2020.eu/free/app/evaluation-suptech-riga</a>

This project has received funding from the European Union's Horizon 2020 research and innovation programme under grant agreement No 825215.

The content reflects only the author's view and that the Commission is not responsible for any use that may be made of the information it contains.