AGENDA

SUPTECH WORKSHOP II

AI, Market Risk and Robot Advisory
Fin – Tech HO2020 project

6th & 13th December 2019
HANFA headquarters, Zagreb, Croatia
Conference Hall 2A

European Commission

FINTECH RISK MANAGEMENT
www.fintech-ho2020.eu

UNIVERSITY OF RIJEKA
FACULTY OF ECONOMICS AND BUSINESS

December 6th 2019 09.00 - 15.30

09.00 – 11.00	**Nonparametric and hybrid VaR/ES models** Saša Žiković
11.00 – 11.30	**Coffee break and discussion**
10.30 – 11.30	**Market structure discovery with clique forests** Marija Čuljak
11.30 – 12.00	**Discussion on Use Case I** Marija Čuljak
12.00 – 13.30	**Convergence and Divergence in European Bond Correlations** Marija Čuljak & Saša Žiković
13.30 – 14.30	**Lunch**
14.30 – 14.30	**Discussion on Use Case II** Marija Čuljak & Saša Žiković
15.00 – 15.30	**Discussion and feedback** Marija Čuljak & Saša Žiković

December 13th 2019 09.00 - 17.00

09.00 – 10.30	**Sovereign risk zones in Europe during and after the debt crisis** Saša Žiković
10.30 – 11.00	**Coffee break and discussion**
11.00 – 11.30	**Discussion on Use Case III** Saša Žiković
11.30 – 13.00	**Are cryptocurrencies connected to forex? A quantile cross-spectral approach** Bojan Tomić
13.00 – 14.00	**Lunch**
14.00 – 14.30	**Discussion on Use Case IV** Bojan Tomić
14.30 – 15.30	**Network models to improve robot advisory portfolio management** Bojan Tomić & Saša Žiković
15.30 – 16.00	**Discussion on Use Case V** Bojan Tomić & Saša Žiković
16.00 – 17.00	**Roundtable discussion and feedback** Bojan Tomić & Marija Čuljak & Saša Žiković

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