Fintech and Artificial Intelligence in Finance
Towards a transparent financial industry

COST Action 19130

MC Meeting

CZECHIA update

FinAI: Fintech and Artificial Intelligence in Finance - Towards a transparent financial industry

Czech Management Commitee

Oleg Deev   Dagmar Vágnerová Linnertová (Masaryk University)

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Martin Řehák – Resistant AI

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Ladislav Krištoufek – Charles University

Karel Kozmík – Charles University

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Publications (with acknowledgement)

Yang, F., Abedin, M. Z., & Hajek, P. (2024). An explainable federated learning and blockchain based secure credit modeling method. European Journal of Operational Research, 317(2). 449-467.

Yang, C., Abedin, M. Z., Zhang, H., Weng, F., & Hajek, P. (2023). An interpretable system for predicting the impact of COVID-19 government interventions on stock market sectors. Annals of Operations Research.

Bouteska, A., Hajek, P., Fisher, B., & Abedin, M. Z. (2023). Nonlinearity in forecasting energy commodity prices: Evidence from a focused time-delayed neural network. Research in International Business and Finance, 64, 101863.

Hampl, F. and Vágnerová Linnertová, D. and Horváth, M. (2024) Crypto Havens During War Times? Evidence from the Russian Invasion of Ukraine. The North American Journal of Economics and Finance, 71, 102093.

Agakishiev, I. and Härdle, W.K. and Kozmik, K. and Kopa, M. and Petukhina, A., Multivariate Probabilistic Forecasting of Electricity Prices With Trading Applications. Available at SSRN: https://ssrn.com/abstract=4527675

STSM

Tomáš Plíhal (Masaryk University) – Bern University of Applied Sciences – autumn 2022

Karel Kozmík (Charles University) – Humboldt University, Berlin – autumn 2022

Organized Events

Statistics of Machine Learning – September 30, 2024 (in cooperation with Germany)

Statistics of Machine Learning – October 5-6, 2023 (in cooperation with Germany)

FinAI COST workshop in Brno – October 21-22, 2022 (in cooperation with Poland and Slovakia)

Statistics of Machine Learning – October 6-7, 2022 (in cooperation with Germany)

Statistics of Machine Learning – October 7-8, 2021 (in cooperation with Germany)

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Funded Projects

Network-based credit risk models on P2P lending markets (in cooperation with Switzerland) – founded by the Czech Science Foundation and Swiss National Science Foundation – 2022-2025

Analytical Platform 2.0. – automated portfolio management with AI (in cooperation with CCF Research, s.r.o.) – funded by the Czech Ministry of Industry and Trade – 2023-2025

Finance education for AI revolution and ESG responsibility (educational project) – funded by the Czech Ministry of Industry and Trade – 2023-2024