



Artificial Intelligence in Industry and Finance

3rd European COST Conference on
Mathematics for Industry
Thursday, 6th September 2018



Schedule

- 08:30 Registration (TN Foyer)
- 09:00 Prof. Dr. D. Wilhelm: «Welcome and Introduction» (TN E0.46-54)
- 09:05 Prof. Dr. M. Pelillo: «Opacity, Neutrality, Stupidity: Three Challenges for Artificial Intelligence» (TN E0.46-54)



Key Note Presenter:
Prof. Dr. Marcello Pelillo, Università Ca'Foscari Venezia/
European Centre for Living Technology

Finance (TS O1.40)

- 10:00 Prof. Dr. P. Giudici: «Scoring models for roboadvisory platforms: a network approach»
- 10:30 Prof. Dr. D. Borth: «Deep Learning & Finance Markets: A disruption and opportunity»

11:00 Coffee (Foyer TN)

- 11:30 Prof. Dr. M. Loecher: «Pitfalls of variable importance measures in Machine learning»
- 12:00 Dr. D. Egloff: «Trade and Manage Wealth with deep reinforcement learning and memory»

12:30 Lunch (Foyer TN)

- 14:00 Prof. Dr. A. Hoepner: «Embracing AI Opportunities = (Humans*Teamwork)^Machine - 1»
- 14:30 Dr. A. Petukhina: «Portfolio allocation strategies in cryptocurrency markets»
- 15:00 Dr. Y. Misteli: «Decision trees in Machine Learning»

15:30 Coffee (Foyer TN)

- 16:00 A. M. Nowakowska: «Recommender systems for mass customization of finance advice»
- 16:30 Dr. J. Hakala: «Machine Learning applied to SLV Calibration»
- 17:00 Prof. Dr. M. Wildi: «FX-trading: challenging intelligence»

17:30 Apéro Riche (Foyer TN)

Industry (TN E0.46)

- Dr. C. Spindler: «Trust in AI: explainability and compliance»
- M. Stampfli: «Rise of modern AI with Deep Learning in Industry and Robotics»

Coffee (Foyer TN)

- Dr. T. Laino: «Optimizing aluminum alloy's manufacturing using AI»
- M. Pereira: «Reinventing Freight Logistics with Data Science»

Lunch (Foyer TN)

- Dr. L. Hammerschmidt: «Big Data meets weather»
- Dr. T. Stadelmann: «Lessons Learned from Deep Learning in Industry»
- Dr. V. Ziebart: «Artificial Intelligence for HVAC Systems»

Coffee (Foyer TN)

- Dr. S. Scheib: «AI for Oncology at Varian – Potential Applications and Opportunities»
- Dr. T. Büttner: «Interpretability of Machine Learning Models»
- Dr. T. ter Braack: «Identifying and Prioritizing AI Applications»

Apéro Riche (Foyer TN)

Focus Session (TN E0.54)

- 10:00 Prof. Dr. W. Breymann: «Short Overview»
- 10:15 F. Gross: «The economy as a network of contracts connecting a population of parties»

11:00 Coffee (Foyer TN)

- 11:30 Dr. W. Brammertz: «Smart Contracts: The Basic Building Blocks of Future Digital Banks»
- 12:00 The Honorable A. Mendelowitz: «Regulation 2.0: Stress Tests and Oversight of Financial Risk»

12:30 Lunch (Foyer TN)

- 14:00 Prof. Dr. P. Kavassalis: «Blockchain and Financial - Risk Reporting: system architecture and formal reasoning»
- 14:30 M. Sel: «How smart contracts can implement the policy objective of 'report once' »

- 15:00 Prof. Dr. K. Stockinger: «Data-Driven Financial Risk Modeling At Scale with Apache Spark»

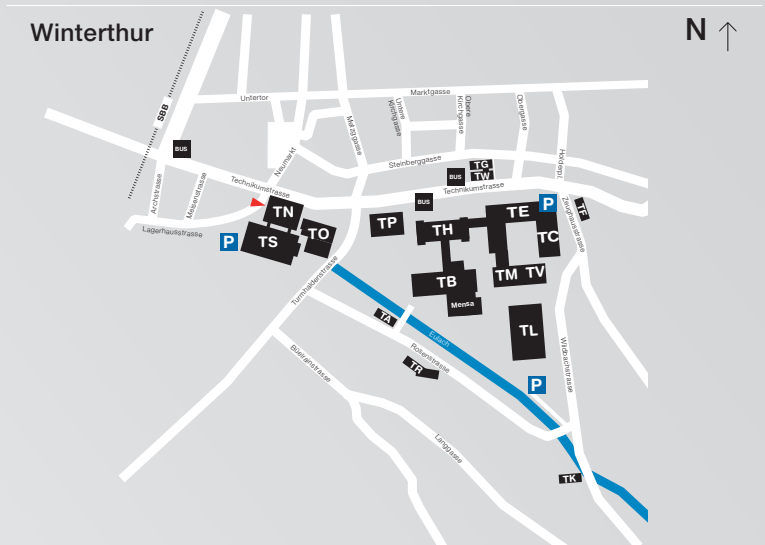
15:30 Coffee (Foyer TN)

- 16:00 W. Breymann: «A Prototype Environment for Financial Risk Modeling»
- 16:30 Panel Discussion (S. Chadwick, A. Levy-Cohen, Dr. G. Williams, Prof. Dr. W. Breymann (Moderator)): «Next steps for real-world solutions»

17:30 Apéro Riche (Foyer TN)

Schedule





Place ZHAW Winterthur, Eulachpassage, Technikumstrasse 71,
8401 Winterthur, Room TN E0.46/E0.54

Organisation Prof. Dr. Wolfgang Breymann
Committee Prof. Dr. Rudolf Füchslin
Dr. Andreas Henrici
Prof. Dr. Jörg Osterrieder
Prof. Dr. Peter Schwendner
Prof. Dr. Dirk Wilhelm