

# DAY ONE

## Around Artificial Intelligence

→ Definitions and concepts (and...misconceptions) including:

### AI in Asset Management

→ An overview of the current Asset Management situation globally and a focus on Roboadvisory

→ Practical use of Artificial Intelligence in Robo-advisory: a.o. at the investment strategy level

- The classic Roboadvisor analyzed
- The advanced Roboadvisor
- Key evaluation criteria's
- Concrete example showing also development techniques: exclusive proprietary

Research

- Other key dimensions in Robo advising:

ESG/SRI/SI (Sustainable Investing)

→ AI as a ... theme fund including a benchmark (developers of AI and also their main beneficiaries)

# DAY TWO

## AI in Risk Management: Market Risk

→ Simplest (mixed-) risk measures and their issues

- Value-at-Risk (VaR) and its different variants and back-testing
- Discussing further developments including conditional VaR
- Market risk's Key Risk Indicators
- Bringing in AI: to better take liquidity into account, for example.

\*Contains exclusive proprietary Research

# DAY THREE

## AI in Risk Management: Credit risk

→ Some market price realities of default

- Classic approaches

- The risk impacts shown during the Great Financial Crisis and the COVID-19 crisis
- Credit risk KRIs leading to a whole new world
- Bringing in AI: to again better take liquidity into account, for example.

\*Contains exclusive proprietary Research with algorithmic principles

Focus on Highlights and Enlarged Q&A Sessions

## **DAY FOUR**

### **AI in Risk Management: Operational Risk**

- Story of big cases
- What about Basel on operational risk?
- Strongly improved model
- Operational risk's Key Risk Indicators
- Bringing in AI: to better take education into account, for example.

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