IRP 12: Individual Research Project

Topic

Developing industry-ready automated trading systems to conduct EcoFin analysis using deep learning algorithms

Involvement

- IRP belongs to WP2 (AI for financial markets)
- WP Leader: WWU (Vienna)
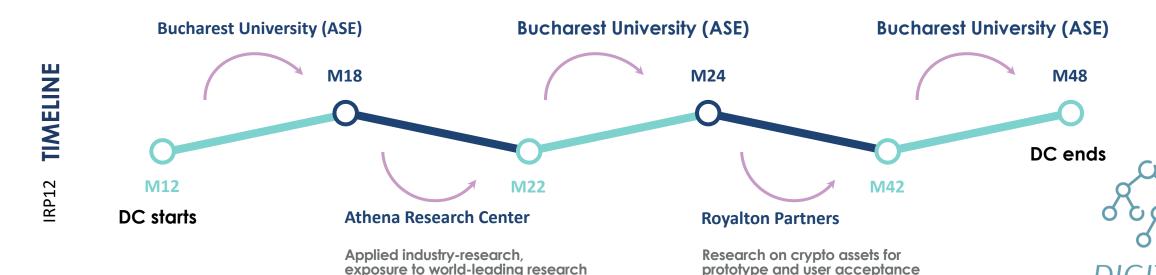- Two supervisors from secondments: ROY, and ARC

Objectives

This IRP will focus on **addressing the challenges associated with automated trading systems** in the direction of industry-ready platforms, i.e. minimising the risks of mechanical failures, improving the explainability of the underlying AI/ML models used in automated trading systems to better address performance-related issues, and also addressing ESG/CSR and ethical issues. This area will contribute significantly to Green Finance, thereby addressing the European Green Deal.

Deliverables

The project's outcomes will provide financial institutions with **new automated trading tools**. The primary anticipated outcome of the project is the design of **new trading algorithm solutions** for mitigating the risks of mechanical failures, enhancing the explainability of the underlying AI/ML models used in automated trading systems to better address performance-related issues, as well as ESG/CSR and ethical concerns.

TIMELINE

IRP12

Bucharest University (ASE) — M18

Bucharest University (ASE) — M24

Bucharest University (ASE) — M48

M12 — DC starts

Athena Research Center — M22

Applied industry-research, exposure to world-leading research centre and infrastructure

Royalton Partners — M42

Research on crypto assets for prototype and user acceptance

DC ends

DIGITAL