IRP 4 : Individual Research Project

Topic

A recommender system to re-orient investments towards more sustainable technologies and businesses

Involvement

- IRP belongs to WP5 (Sustainable Finance)
- WP Leader: UNA (Naples)
- Two supervisors from secondments: BIS, and ARC

Objectives

Recommender systems are well-known information filtering systems that suggest items most relevant to a user. To our knowledge, there are none that suggest investments in sustainable technologies and businesses. **This project will develop and deploy a recommender system to help financial institutions and their clients invest in sustainable technologies.**
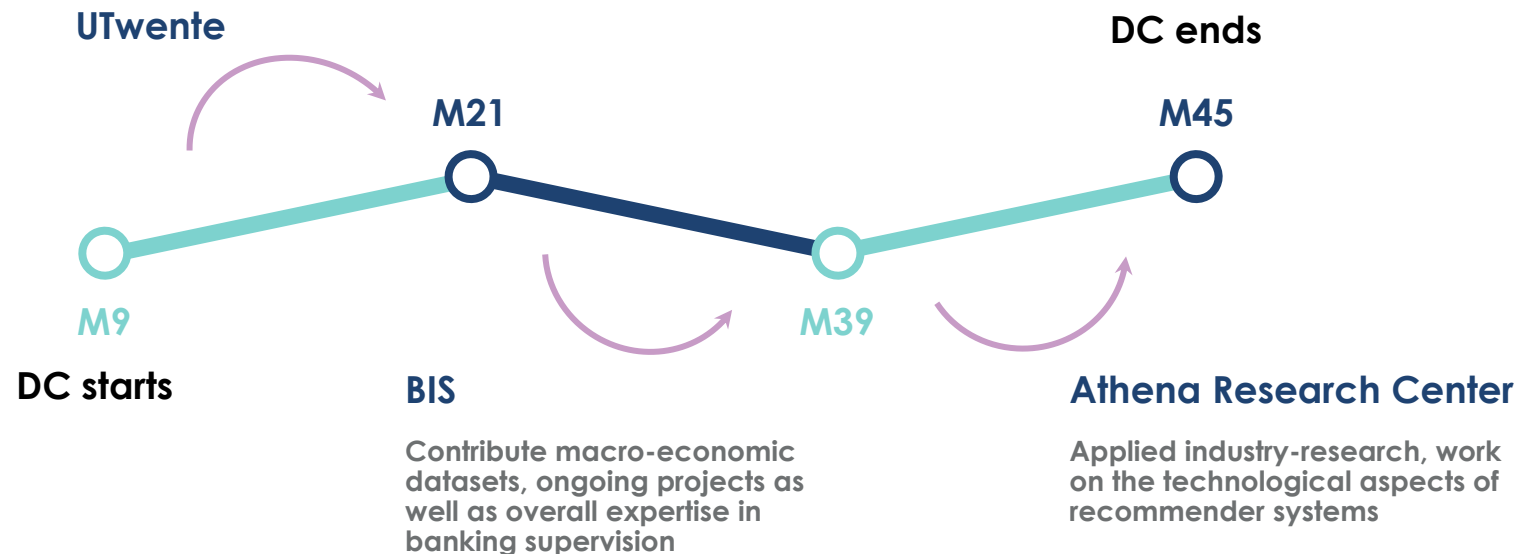
Deliverables

The project informs user groups about investment sustainability. **Sustainability KPI mapping and evaluation** are project deliverables. The recommender system's **explainability is crucial**. Thus, the recommendations will be tailored to multiple user classes with appropriate explanations and interpretations. **The system recommends sustainable investments, monitors portfolio performance, and dynamically updates financial and sustainable KPIs.**

TIMELINE

IRP 4

UTwente

DC ends

M21

M45

M9

M39

DC starts

BIS

Contribute macro-economic datasets, ongoing projects as well as overall expertise in banking supervision

Athena Research Center

Applied industry-research, work on the technological aspects of recommender systems

DIGITAL