Sheraton New York Times Square Hotel (811 7th Avenue, W 53rd St, New York, NY 10019)

Start (EST)	End (EST)	**Workshops: Wednesday 2 November**
08:00	12:00	Small Data, Big Opportunities: Making The Most Of AI **(Columbus Circle)** Benchmarks for AI in Finance **(Bowery)** Secure and Private AI Computing in Financial Services **(Sutton Place)** Machine Learning for Environmental, Social and Governance (ESG) Investing **(Murray Hill)** Natural Language Processing and Network Analysis in Financial Applications **(Union Square)** AI in Africa for Sustainable Economic Development ***(Virtual)*** USAIF: User Safety in AI and Finance ***(Virtual)***
12:00	13:00	Lunch Break
13:00	17:00	Graph and Knowledge Graphs in Finance **(Union Square)** Explainable AI in Finance **(Murray Hill)** Synthetic Data for AI in Finance **(Bowery)** Women in AI and Finance **(Columbus Circle)** Machine Learning for Investor Modelling **(Sutton Place)**
17:15	17:45	**Sponsored Presentations**

Start (EST)	End (EST)	**Main Conference: Thursday 3 November**	
08:15	08:30	**Program Chair Welcome (Empire East)**	
08:30	09:30	**Keynote Talk: Xin Guo (Empire East)**	
		Empire East	**Empire West**
09:30	10:30	RESHAPE: Explaining Accounting Anomalies in Financial Statement Audits by enhancing SHapley Additive exPlanations *(Ricardo Muller, Marco Schreyer, Timur Sattarov, Damian Borth)*	Learning to simulate realistic limit order book markets from data as a World Agent *(Andrea Coletta, Aymeric Moulin, Svitlana Vyetrenko, Tucker Balch)*
		Mapping of Financial Services datasets using Human-in-the-Loop *(Shubhi Asthana, Ruchi Mahindru)*	Efficient Calibration of Multi-Agent Simulation Models from Output Series with Bayesian Optimization *(Yuanlu Bai, Henry Lam, Tucker Balch, Svitlana Vyetrenko)*
		Addressing Extreme Market Responses Using Secure Aggregation *(Sahar Mazloom, Antigoni Polychroniadou, Tucker Balch)*	Dynamic Calibration of Order Flow Models with Generative Adversarial Networks *(Felix Prenzel , Rama Cont, Mihai Cucuringu, Jonathan Kochems)*
10:30	11:00	**Sponsored Presentation (NetApp) with Coffee**	
11:00	12:00	Offline Deep Reinforcement Learning for Dynamic Pricing of Consumer Credit *(Raad Khraishi, Ramin Okhrati)*	Asymmetric Autoencoders for Factor-Based Covariance Matrix Estimation *(Kevin Huynh, Gregor Lenhard)*
		Risk-Aware Linear Bandits with Application in Smart Order Routing *(Jingwei Ji, Renyuan Xu, Ruihao Zhu)*	Supervised similarity learning for corporate bonds using Random Forest proximities *(Jerinsh Jeyapaulraj, Dhruv Desai, Dhagash Mehta, Peter Chu, Stefano Pasquali, Philip Sommer)*
		Synthetic Data Augmentation for Deep Reinforcement Learning in Financial Trading *(Chunli Liu, Carmine Ventre, Maria Polukarov)*	CaPE: Category Preserving Embeddings for Similarity-Search in Financial Graphs *(Gaurav Oberoi, Pranav Poduval, Karamjit Singh, Sangam Verma, Pranay Gupta)*
12:00	13:00	Lunch Break	
13:00	14:00	Dark-Pool Smart Order Routing: a Combinatorial Multi-armed Bandit Approach *(Martino Bernasconi, Stefano Martino, Edoardo Vittori, Francesco Trovo , Marcello Restelli)*	An Interpretable Deep Classifier for Counterfactual Generation *(Wei Zhang, Brian Barr, John Paisley)*
		Deep Hedging: Continuous Reinforcement Learning for Hedging of General Portfolios across Multiple Risk Aversions *(Phillip Murray, Ben Wood, Hans Buehler, Magnus R Wiese, Mikko S Pakkanen)*	Understanding counterfactual generation using maximum mean discrepancy *(Wei Zhang, Brian Barr, John Paisley)*
		Reinforcement Learning for Intra-and-Inter-Bank Borrowing and Lending Mean Field Control Game *(Jimin Lin, Andrea Angiuli, Nils Detering, Jean-Pierre Fouque, Mathieu Laurière)*	Sequential asset ranking in nonstationary time series *(Gabriel F Borrageiro, Nick Firoozye, Paolo Barucca)*
14:00	15:00	Achieving Mean--Variance Efficiency by Continuous-Time Reinforcement Learning *(Yilie Huang, Yanwei Jia, Xun Yu Zhou)*	Network Filtering of Spatial-temporal GNN for Multivariate Time-series Prediction *(Yuanrong Wang, Tomaso Aste)*
		Cost-Efficient Reinforcement Learning for Optimal Trade Execution on Dynamic Market Environment *(Di Chen, Yada Zhu, Miao Liu, Jianbo Li)*	Denoised Labels for Financial Time Series Data via Self-Supervised Learning *(Yanqing Ma, Carmine Ventre, Maria Polukarov)*
		Addressing Non-Stationarity in FX Trading with Online Model Selection of Offline RL Experts *(Antonio Riva, Lorenzo Bisi, Pierre Liotet, Luca Sabbioni, Edoardo Vittori, Marco Pinciroli, Michele Trapletti, Marcello Restelli)*	Knowledge Graph Guided Simultaneous Forecasting and Network Learning for Multivariate Financial Time Series *(Shibal Ibrahim, Wenyu Chen, Yada Zhu, Pin-Yu Chen, Yang Zhang, Rahul Mazumder)*
15:00	15:30	**Sponsored Presentation (Eisler Capital) with Coffee**	
15:30	16:30	Adversarial Fraud Generation for Improved Detection *(Anubha Pandey, Alekhya Bhatraju, Shiv Markam, Deepak Bhatt)*	Optimal Stopping with Gaussian Processes *(Kshama Dwarakanath, Danial Dervovic, Peyman Tavallali, Svitlana Vyetrenko, Tucker Balch)*
		LaundroGraph: Self-Supervised Graph Representation Learning for Anti-Money Laundering *(Mario Cardoso, Pedro Saleiro, Pedro Bizarro)*	Online Learning for Mixture of Multivariate Hawkes Processes *(Mohsen Ghassemi, Niccolo Dalmasso, Simran Lamba, Vamsi K Potluru, Tucker Balch, Sameena Shah, Manuela Veloso)*
		Learning Not to Spoof *(David Byrd)*	StyleTime: Style Transfer for Synthetic Time Series Generation *(Yousef H El-Laham, Svitlana Vyetrenko)*
16:30	17:00	**Sponsored Presentations (U.S. Bank)**	
17:00	17:30	**Sponsored Presentations (J.P. Morgan)**	
17:30	18:00	**Best Paper Awards (Empire East)**	
18:00	20:00	**Conference Reception (Central Park West)**	

Start (EST)	End (EST)	Main Conference: Friday 4 November	
08:15	08:30	General Chair Welcome (Empire East)	
08:30	09:30	Keynote Talk: Sebastian Jaimungal (Empire East)	
		Empire East	**Empire West**
09:30	10:30	Guided Self-Training based Semi-Supervised Learning for Fraud Detection *(Awanish Kumar, Soumyadeep Ghosh, Janu Verma)*	Machine Learning for Earnings Prediction: A Nonlinear Tensor Approach for Data Integration and Completion *(Ajim Uddin, Xinyuan Tao, Chia-Ching Chou, Dantong Yu)*
		A Deep Learning Approach for Dynamic Balance Sheet Stress Testing *(Anastasios Petropoulos, Vassilis Siakoulis, Konstantinos Panousis, Loukas Papadoulas, Sotirios Chatzis)*	Sequential Banking Products Recommendation and User Profiling in One Go *(George Farajalla, Davide Liu, Alexandre Boulenger)*
		Deep Learning for Systemic Risk Measures *(Yichen Feng, Ming Min, Jean-Pierre Fouque)*	Core Matrix Regression and Prediction with Regularization *(Dan Zhou, Ajim Uddin, Zuofeng Shang, Cheickna Sylla, Dantong Yu)*
10:30	11:00	Sponsored Presentation (U.S. Bank) with Coffee	
11:00	12:00	Monotonic Neural Additive Models: Pursuing Regulated Machine Learning Models for Credit Scoring *(Dangxing Chen, Weicheng Ye)*	Computationally Efficient Feature Significance and Importance for Predictive Models (Enguerrand Horel, Kay Giesecke)
		Asset Price and Direction Prediction via Deep 2D Transformer and Convolutional Neural Networks *(Emre Sefer, Tuna Tuncer, Uygat Kaya, Onur Alacam, Tugcan Hoser)*	Temporal Bipartite Graph Neural Networks for Bond Prediction *(Dan Zhou, Ajim Uddin, Xinyuan Tao, Zuofeng Shang, Dantong Yu)*
		Model-Agnostic Pricing of Exotic Derivatives Using Signatures *(Andrew Alden, Carmine Ventre, Blanka N Horvath, Gordon Lee)*	Multivariate Realized Volatility Forecasting with Graph Neural Network *(Qinkai Chen, Christian-Yann Robert)*
12:00	13:00	Lunch Break	
13:00	14:00	Learning Mutual Fund Categorization using Natural Language Processing *(Dimitrios Vamvourellis, Mate Toth, Dhruv Desai, Dhagash Mehta, Stefano Pasquali)*	Contact-Industry Interest Model: A Graph-Based Collaborative Filtering Model with Applications in Finance *(Yue Leng, Evangelia Skiani, William Peak , Ewan Mackie, Fuyuan Li, Thwisha Charvi, Jennifer Law, Kieran Daly)*
		Can maker-taker fees prevent algorithmic cooperation in market making? *(Bingyan Han)*	Intelligent Inventory Management for Cryptocurrency Brokers *(Christopher Felder, Johannes Seemueller)*
		Graph and tensor-train recurrent neural networks for high-dimensional models of limit order books *(Jacobo Roa Vicens, Yao Lei Xu, Ricardo Silva, Danilo P. Mandic)*	Differential Liquidity Provision in Uniswap v3 and Implications for Contract Design *(Zhou Fan, Francisco Marmolejo-Cossio, Ben Altschuler, He Sun, Xintong Wang, David Parkes)*
14:00	15:00	Market Making with Scaled Beta Policies *(Joseph Jerome, Gregory Palmer, Rahul Savani)*	Decentralization Analysis of Pooling Behavior in Cardano Proof of Stake *(Christina Ovezik, Aggelos Kiayias)*
		Market Making under Order Stacking Framework: A Deep Reinforcement Learning Approach *(Guhyuk Chung, Munki Chung, Yongjae Lee , Woo Chang Kim)*	Eigenvector-based Graph Neural Network Embeddings and Trust Rating Prediction in Bitcoin Networks *(Pin Ni, QiAo Yuan, Raad Khraishi , Ramin Okhrati, Aldo Lipani, Francesca Medda)*
		Portfolio Selection: A Statistical Learning Approach *(Yiming Peng , Vadim Linetsky)*	Federated and Privacy-Preserving Learning of Accounting Data in Financial Statement Audits *(Marco Schreyer, Timur Sattarov, Damian Borth)*
15:00	15:30	Sponsored Presentation (J.P. Morgan) with Coffee	
15:30	16:30	Theoretically Motivated Data Augmentation and Regularization for Portfolio Construction *(Liu Ziyin, Kentaro Minami, Kentaro Imajo)*	Collusion Resistant Federated Learning with Oblivious Distributed Differential Privacy *(David Byrd, Vaikkunth Mugunthan, antigoni polychroniadou, Tucker Balch)*
		Objective Driven Portfolio Construction Using Reinforcement Learning *(Ruiwen Wang, Jithin Pradeep, Zikun Chen)*	Equitable Marketplace Mechanism Design *(Kshama Dwarakanath, Svitlana Vyetrenko, Tucker Balch)*
		Strategic Asset Allocation with Illiquid Alternatives *(Eric Luxenberg, Stephen Boyd)*	Incentivising Market Making in Financial Market *(Ji Qi, Carmine Ventre)*
16:30	16:45	Closing Remarks (Empire East)	