<table>
<thead>
<tr>
<th>11/27/2023</th>
<th>Other Areas</th>
<th>Meeting Room 502: Addis Ababa</th>
<th>Meeting Room 527: Cairo</th>
<th>Meeting Room 528: Cape Town</th>
<th>Meeting Room 529: Dakar</th>
</tr>
</thead>
<tbody>
<tr>
<td>8:00</td>
<td>Check-In &amp; Registration (with Light Breakfast / Coffee)</td>
<td>Morning Workshop 1 -- NLP and Network Analysis in Financial Applications</td>
<td>Morning Workshop 2 -- Machine Learning for Investor Modelling and Recommender Systems</td>
<td>Morning Workshop 3 -- Transfer Learning and its Applications in Finance</td>
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<tr>
<td>10:30</td>
<td>Coffee Break</td>
<td>Afternoon Workshop 1 -- Synthetic Data for AI in Finance</td>
<td>Afternoon Workshop 2 -- AI Safety and Robustness in Finance: Will AI Make or Break the Next Generation Financial Systems?</td>
<td>Afternoon Workshop 3 -- Explainable AI in Finance</td>
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<tr>
<td>13:00</td>
<td>Lunch (Not Provided)</td>
<td>(conf'd) Afternoon Workshop 1 -- Synthetic Data for AI in Finance</td>
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<tr>
<td>17:00</td>
<td>Break/short walk to the Hilton Hotel</td>
<td>Hilton Hotel Evening Workshop &amp; Reception -- Women In AI and Finance Workshop Reception (need to register)</td>
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</table>
Main Conference – Tuesday November 28, 2023

- **8:00** - **8:45**  Light Breakfast / Coffee
- **8:45** - **9:00**  General Chair Welcome
- **9:00** - **9:45**  Opening Keynote
- **9:45** - **10:00** Move to presentation rooms

### Paper Presentations: DL & GenAI
- **10:00** - **A GANs-Based Approach for Stock Price Anomaly Detection and Investment Risk Management**
- **10:20** - **A Fast Non-Linear Coupled Tensor Completion Algorithm for Financial Data Integration and Imputation**
- **10:40** - **Multi-Modal Financial Time-Series Retrieval Through Links**
- **10:40** - **Sponsored Presentation (JP Morgan)**

### Paper Presentations: Time Series & Forecasting
- **10:00** - **Co-Training Realized Volatility Prediction Model with Neural Distributional Transformation**
- **10:20** - **From random-walks to graph-sprints: a low-latency node embedding framework on continuous-time dynamic graphs**
- **11:30** - **Liquidity and Solvency Risks in Financial Networks**
- **11:50** - **Enhancing Credit Risk Reports Generation using LLMs: An Integration of Bayesian Networks and Labeled Guide Prompting**
- **12:10** - **Lifting Volterra Diffusions via Kernel Decomposition**
- **13:30** - **Earnings Call Analysis Using a Sparse Attention Based Encoder and Multi-Source Counterfactual Augmentation**
- **14:10** - **LLMs for Financial Advisement: A Fairness and Efficacy Study in Personal Decision Making**
- **15:00** - **Multivariate Alignment for Lead-Lag Detection in Multivariate Time Series and Equity Trading**
- **15:20** - **Towards a Foundation-Purchasing Model: Pretrained Generative Autoregression on Transaction Sequences**
- **15:40** - **Predictability of Post-Earnings Announcement Drift with Textual and Contextual Factors of Earnings Calls**

### Coffee Break
- **10:45** - **11:00**

### Paper Presentations: Graph & Network
- **11:00** - **Decision-Aware Conditional GANs for Time Series Data**
- **11:30** - **Dynamic Covariance Estimation under Structural Assumptions via a Joint Optimization Approach**
- **12:00** - **Large Scale Financial Time Series Forecasting with Uniform Multi-Interval Model**
- **12:10** - **TGEditor: Task-Guided Graph Editing for Augmenting Temporal Financial Transaction Networks**
- **12:30** - **Learning Temporal Representations of Bipartite Financial Transactions**
- **12:40** - **Multi-Modal Financial Time-Series Retrieval Through Latent Space Projections**
- **13:30** - **From Pixels to Predictions: Spectrogram and Vision Transformer for Better Time Series Forecasting**
- **13:50** - **Efficient Event Series Data Modeling via First-Order Constrained Optimization**
- **14:10** - **Enhancing Financial Sentiment Analysis via Retrieval-Augmented Large Language Models**
- **14:30** - **Making LLMs Worth Every Penny: Resource-Limited Text Classification in Finance**
- **15:00** - **SimStock: Representation Model for Stock Similarities**
- **15:20** - **SimChurn: A Simulation Framework for Churn Prediction**
- **15:40** - **Predictability of Post-Earnings Announcement Drift with Textual and Contextual Factors of Earnings Calls**

### Lunch (not provided)
- **12:30** - **13:30**

### Paper Presentations: LLM applications/Sentiment Analysis
- **13:30** - **Earnings Call Analysis Using a Sparse Attention Based Encoder and Multi-Source Counterfactual Augmentation**
- **13:50** - **Enhancing Credit Risk Reporting Generation using LLMs: An Integration of Bayesian Networks and Labeled Guide Prompting**
- **14:10** - **Enhancing Financial Sentiment Analysis via Retrieval-Augmented Large Language Models**

### Coffee Break
- **13:30** - **13:45**

### Paper Presentations: DL & GenAI
- **13:30** - **Modeling Inverse Demand Function with Explainable Dual Neural Networks**
- **13:50** - **SigFormer: Signature Transforms for Deep Hedging**
- **14:10** - **Sponsored Presentation (Lumenova AI & KPMG)**

### Paper Presentations: Time Series & Forecasting
- **13:30** - **Lifting Volterra Diffusions via Kernel Decomposition**
- **13:50** - **Modeling Momentum Spillover with Economic Links Discovred from Financial Documents**
- **14:10** - **LLMs for Financial Advisement: A Fairness and Efficacy Study in Personal Decision Making**

### Coffee Break
- **14:30** - **15:00**

### Paper Presentations: Graph & Network
- **14:10** - **Sponsored Presentation (US Bank)**

### Paper Presentations: LLM applications/Sentiment Analysis
- **14:10** - **Large Scale Financial Time Series Forecasting with Uniform Multi-Interval Model**
- **14:30** - **The GANfather: Controllable generation of malicious activity to improve defense systems**

### Closing Keynote
- **16:00** - **16:45**

### Break/ short walk to the Hilton Hotel
- **17:00** - **17:30**

### Hilton Hotel Hotel Reception & "Best Paper" awards
- **18:00** - **20:00**
<table>
<thead>
<tr>
<th>Time</th>
<th>Event</th>
<th>Location</th>
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<tbody>
<tr>
<td>8:00</td>
<td>Light Breakfast and Coffee</td>
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<tr>
<td>8:30</td>
<td>General Chair Welcome</td>
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<tr>
<td>8:45</td>
<td>Keynote Presentation</td>
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<tr>
<td>9:45</td>
<td>Move to presentation rooms</td>
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</tr>
<tr>
<td>8:30</td>
<td>Paper Presentations: Risk Management &amp; Pricing</td>
<td>Cairo</td>
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<tr>
<td>9:00</td>
<td>Paper Presentations: Trading &amp; Market Dynamics</td>
<td>Addis Ababa</td>
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<tr>
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<td>Coffee</td>
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<tr>
<td>11:00</td>
<td>Poster Session</td>
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<td>12:30</td>
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<tr>
<td>16:00</td>
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<tr>
<td>16:15</td>
<td>General Chair Closing Remarks</td>
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