

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

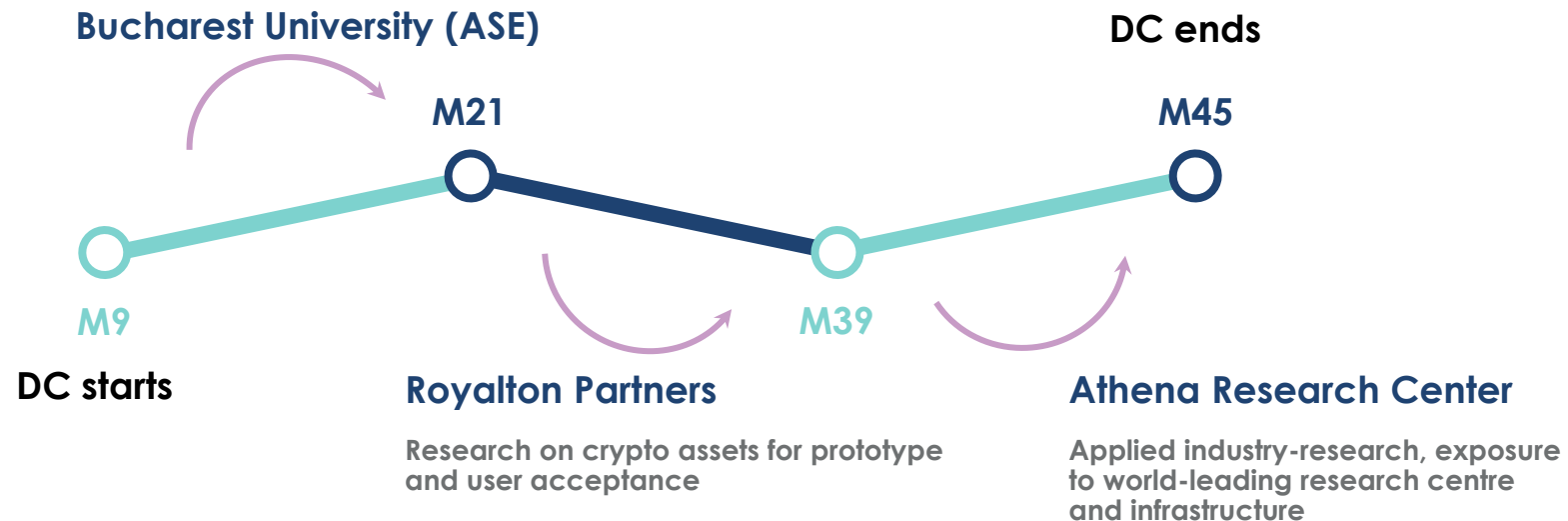
Objectives

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. The anticipated results will be disseminated through the following channels: 1) Publications in prestigious journals made widely accessible through public repositories; 2) Presentations at prestigious conferences; and 3) Knowledge exchange with project partners.

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TIMELINE



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