ICAIF Main Conference Day 1

Start (GMT)	End (GMT)	Start (EST)	End (EST)	Time	Thursday, November 4, 2021	
						Presenter/Host
12:15	*12:30*	08:15	08:30		Program Chair Welcome: Ani Calinescu & Lukasz Szpruch (15 min)	Ani Calinescu & Lukasz Szpruch
12:30	13:30	08:30	09:30	50min + 10QA	**Plenary 1: Manuela Veloso**	**Manuela Veloso**
13:30	14:30	09:30	10:30		**Session 1a**	**Presenter/Host**
				15min + 5QA	Visual Time Series Forecasting: An Image-driven Approach	Srijan Sood
				15min + 5QA	Deep Video Prediction for Time Series Forecasting	Zhen Zeng
				15min + 5QA	Sig-Wasserstein GANs for Time Series Generation	Marc Sabate-Vidales
13:30	14:30	09:30	10:30		**Session 1b**	**Presenter/Host**
				15min + 5QA	Time Horizon-aware Modeling of Financial Texts for Stock Price Prediction	Fuli Feng
				15min + 5QA	Pre-training and Evaluation of Numeracy-oriented Language Model	Fuli Feng
				15min + 5QA	A Hybrid Model for Forecasting Short-Term Electricity Demand	Maria Eleni Athanasopoulou
13:30	14:30	09:30	10:30		**Session 1c**	**Presenter/Host**
					A Machine Learning Approach to Detect Early Signs of Startup Success	Abhinav Nadh Thirupathi
					Financial misstatement detection: a realistic evaluation	Ilias Zavitsanos
					Title: AuthSHAP – Authentication Vulnerability Detection on Tabular Data in Black Box Setting	Debasmita Das
14:30	15:00	10:30	11:00		**Sponsored presentation: JP Morgan Chase**	
15:00	16:00	11:00	12:00		**Session 2a**	**Presenter/Host**
				15min + 5QA	FinRL: A Deep Reinforcement Learning Framework to Automate Trading in Quantitative Finance	Xiao-Yang Liu
				15min + 5QA	An Automated Portfolio Trading System with Feature Preprocessing and Recurrent Reinforcement Learning	Lin Li
				15min + 5QA	Intelligent Trading Systems: A Sentiment-Aware Reinforcement Learning Approach	Francisco C Lima Paiva
15:00	16:00	11:00	12:00		**Session 2b**	**Presenter/Host**
				15min + 5QA	Adversarial Attacks on Machine Learning Systems for High-Frequency Trading	Micah Goldblum
				15min + 5QA	High Frequency Automated Market Making Algorithms with Adverse Selection Risk Control via Reinforcement Learning	Muchen Zhao
				15min + 5QA	Timing is Money: The Impact of Arrival Order in Beta-Bernoulli Prediction Markets	Mithun Chakraborty
15:00	16:00	11:00	12:00		**Session 2c**	**Presenter/Host**
				15min + 5QA	Profit equitably: An investigation of market maker's impact on equitable outcomes	Kshama Dwarakanath
				15min + 5QA	Multi-view Contrastive Self-Supervised Learning of Accounting Data Representations for Downstream Audit Tasks	Marco Schreyer
				15min + 5QA	On the Current and Emerging Challenges of Developing Fairand Ethical AI Solutions in Financial Services	Eren Kurshan
16:00	17:00	12:00	13:00	30min	**Sponsored presentation: USBank**	
				30min	**Sponsored presentation: NetApp**	
17:00	18:00	13:00	14:00	50min + 1QA	**Plenary 2: Charles-Albert Lehalle**	
18:00	19:00	14:00	15:00		**Session 3a**	**Presenter/Host**
				15min + 5QA	Towards a fully RL-based Market Simulator	Leo Ardon
				15min + 5QA	Towards Realistic Market Simulations: a Generative Adversarial Networks Approach	Andrea Coletta
				15min + 5QA	Bit by Bit: How to realistically simulate a Crypto-Exchange	Christopher J Cho
18:00	19:00	14:00	15:00		**Session 3b**	**Presenter/Host**
				15min + 5QA	Synthesizing Credit Card Transactions	Erik Altman
				15min + 5QA	An Agent-Based Model of Strategic Adoption of Real-Time Payments	Katherine Mayo
				15min + 5QA	Risk and Return Prediction for Pricing Portfolios of Non-performing Consumer Credit	Xing Yan
18:00	19:00	14:00	15:00		**Session 3c**	**Presenter/Host**
				15min + 5QA	Graph Neural Network for Merger and Acquisition Prediction	Yinfei Li
				15min + 5QA	TeGraF: Temporal and Graph based Fraudulent Transaction Detection Framework	Pranav Poduval
				15min + 5QA	Financial network games	Panagiotis Kanellopoulos
19:00	19:30	15:00	15:30	30min	**Coffee Break**	
19:30	20:30	15:30	16:00	50min + 1QA	**Plenary 3: Robert Axtell**	**Presenter/Host**

ICAIF Main Conference Day 2

Start (GMT)	End (GMT)	Start (EST)	End (EST)	Time	Friday, November 5, 2021	
						Presenter/Host
12:15	*12:30*	08:15	08:30		Program Chair Welcome: Ani Calinescu & Lukasz Szpruch (15 min)	Ani Calinescu & Lukasz Szpruch
12:30	13:30	08:30	09:30	50min + 1QA	**Plenary 4: Thaleia Zarihpopolou**	
13:30	14:30	09:30	10:30		**Session 1a**	**Presenter/Host**
				15min + 5QA	Deep Q-Learning Market Makers in a Multi-Agent Simulated Stock Market	Oscar Fernández Vicente
				15min + 5QA	Agent-based Markets: Equilibrium Strategies and Robustness	Buhong Liu
				15min + 5QA	Stability Effects of Arbitrage in Exchange Traded Funds: An Agent-Based Model	Megan J Shearer
13:30	14:30	09:30	10:30		**Session 1b**	**Presenter/Host**
				15min + 5QA	Deep Risk Model: A Deep Learning Solution for Mining Latent Risk Factors to Improve Covariance Matrix Estimation	Dong Zhou
				15min + 5QA	Equity2Vec: End-to-end Deep Learning Framework for Cross-sectional Asset Pricing	Qiong WU
				15min + 5QA	A Strategic Analysis of Portfolio Compression	Katherine Mayo
13:30	14:30	09:30	10:30		**Session 1c**	**Presenter/Host**
					Trading via Selective Classification	Nestoras Chalkidis
					Fund2Vec: Mutual Funds Similarity using Graph Learning	Vipul Satone
					Active learning for imbalanced data under cold start	Ricardo Barata
14:30	15:00	10:30	11:00		**Sponsored presentation: JP Morgan Chase**	
15:00	16:00	11:00	12:00		**Session 2a**	**Presenter/Host**
				15min + 5QA	Learning Knowledge-Enriched Company Embeddings for Investment Management	Gary Ang
				15min + 5QA	Explainable Deep Reinforcement Learning for Portfolio Management: An Empirical Approach	Xiao-Yang Liu
				15min + 5QA	FinRL-Podracer: High Performance and Scalable Deep Reinforcement Learning for Quantitative Finance	Xiao-Yang Liu
15:00	16:00	11:00	12:00		**Session 2b**	**Presenter/Host**
				15min + 5QA	Probabilistic Framework for Modeling Event Shocks to Financial Time Series	Yada Zhu
				15min + 5QA	aSIM-Gym: Gym Environments for Multi-Agent Discrete Event Simulation and Application to Financial Markets	Sélim Amrouni
				15min + 5QA	Learning FX Trading Strategies with FQI and Persistent Actions	Lorenzo Bisi
15:00	16:00	11:00	12:00		**Session 2c**	**Presenter/Host**
				15min + 5QA	Monte Carlo Tree Search for Trading and Hedging	Edoardo Vittori
				15min + 5QA	The Efficient Hedging Frontier with Deep Neural Networks	Zheng Gong
				15min + 5QA	Financial misstatement detection: a realistic evaluation	Ilias Zavitsanos
16:00	17:00	12:00	13:00	30min	**Sponsored presentation: USBank**	
				30min	**Sponsored presentation: NetApp**	
17:00	18:00	13:00	14:00	50min + 1QA	**Plenary 5: Stephen Roberts**	
18:00	19:00	14:00	15:00		**Session 3a**	**Presenter/Host**
				15min + 5QA	Learning to Classify and Imitate Trading Agents in Continuous Double Auction Markets	Mahmoud Mahfouz
				15min + 5QA	Interactions of Market Making Algorithms: a Study on Perceived Collusion	Wei Xiong
				15min + 5QA	The Evolving Causal Structure of Equity Risk Factors	Gabriele D'Acunto
18:00	19:00	14:00	15:00		**Session 3b**	**Presenter/Host**
				15min + 5QA	Privacy-Preserving Portfolio Pricing	Gilad Asharov
				15min + 5QA	Asynchronous Collaborative Learning Across Data Silos	Tiffany Tuor
				15min + 5QA	Tradeoffs in Streaming Binary Classification under Limited Inspection Resources	Parisa Hassanzadeh
18:00	19:00	14:00	15:00		**Session 3c**	**Presenter/Host**
				15min + 5QA	Investor Behavior Modeling by Analyzing Financial Advisor Notes: A Machine Learning Perspective	Cynthia Pagliaro
				15min + 5QA	Learning regulator influence on internal risk weights	Christoph Siebenbrunner
				15min + 5QA		