International Scientific Conference

GLOBAL ECONOMIC TRENDS – CHALLENGES AND OPPORTUNITIES

October 21, 2024.

DAY 2

Belgrade Banking academy, Belgrade, Serbia

11:00 - 13:00 WORKSHOP

Bright Ideas Workshop on Financial Modeling, AI, and Market Dynamics

Format: Hibrid (on-site + online)

Language: English, Time zone: CET

A hybrid workshop spotlighting cutting-edge econometrics and mathematical finance - from inflation-aware factor models to reinforcement learning for asset allocation with a strong focus on market risk in today's global environment.

Moderators: Darko Vuković, Sonja Radenković

Darko VUKOVIC, Vyacheslav ZINOVEV, Fedor USHAKOV, Moni MOHANAN
ACO ADVANCED MAMBA FOR ADAPTIVE PORTFOLIO OPTIMIZATION

Darko VUKOVIC, Boris LOGIADIN, Egor GORSKY, Artemy SAZONOV
ADAPTIVE FACTOR INVESTING IN A HIGH-INFLATION SEGMENTED MARKET: EVIDENCE FROM THE RUSSIAN EQUITY MARKET

Organizers:

Research Center for Market Efficiency and Applied Finance - Graduate School of Management, Saint Petersburg State University, St. Petersburg, Russia

Vega Foundation
The Vega Scientific Foundation is an institute established by Lomonosov Moscow State University, bringing together the most talented young researchers in the fields of mathematical finance and econometrics.

Host Journal: Risks — Special Issue "Financial Modeling, AI, and Market Dynamics

Scope: Advanced econometrics & mathematical finance; inflation-aware factors; market microstructure; stress testing.

Submission deadline: 31 January 2026.

The event will take place at

Belgrade Banking Academy, Belgrade, Serbia