Krakow Quantitative Bootcamp – Summer 2022
Conference program

🟩 Room 0004

🟦 Room 1093

🟨 Room 1006

	07/07/2022 THU	08/07/2022 FRI	09/07/2022 SAT	10/07/2022 SUN
09:00		[9:00] **HSBC in-house day [OPTIONAL]**	🟦 [9:00] **Market Risk workshop** Marcin Pitera (UJ/HSBC) (value-at-risk and expected shortfall capital reporting and backtesting)	🟩 [9:00] **Algorithmic Trading in Banking: how to handle high-frequency environment** Alan Kamuda (HSBC)
10:00				🟨 **Coffee break** 🟦 **Financial Markets workshop** Alan Kamuda (HSBC) (trading system implementation in Python)
11:00			🟨 **Coffee break**	
12:00			🟩 **Quantitative model landscape in Banking** Piotr Kobus & Fabio Marelli (HSBC)	
13:00			**Lunch break**	**Lunch break**
14:00			🟦 **Credit Risk workshop** Kamil Stajerski & Dariusz Żaba (HSBC) (time-series models, regression models)	🟦 **Financial Crime Risk Analytics: how to use SQL, Big Data and Machine Learning to detect fraud towards Anti Money Laundering** Archit Gupta (HSBC) 🟦 **Big Data and ML workshop** Anna Pastwa (HSBC) (design of Big Data and Machine Learning models in Python for Financial Crime Risk)
15:00	🟩 [15:45] **Conference opening**	🟩 [15:45] **Stochastic modelling by heavy-tailed distributions: applications to finance and industry** Agnieszka Wylomanska (PWr)		
16:00	🟩 **Between theory and practice: general remarks on mathematics and finance** Marcin Pitera (UJ/HSBC)		🟨 **Coffee break**	🟨 **Coffee break**
17:00	🟨 **Coffee break** 🟩 **Arbitrage in low liquidity markets** Piotr Kobak (UJ)	🟨 **Coffee break** 🟩 **Introduction to XVA world: how not to default** Fabio Marelli (HSBC)	🟩 **How to write good CV and prepare for quantitative interview?** Philippe J De Brouwer (HSBC)	🟩 **Distributed computing in Banking using Apache Beam** Andrzej Golonka (HSBC)
18:00	🟨 **Pizza time** [18:40]	🟩 Panel discussion: how does working in Banking look like for quantitative analyst? 🟨 **Pizza time** [18:40]	🟩 Panel discussion: what programming skills do I need in banking and why? 🟨 **Pizza time** [18:40]	🟩 **Conference closure** 🟨 **Pizza time** [18:40]
19:00				

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