

Data Science for Sustainable Finance and Economics 2025

Programme

HTW Berlin, Wilhelminenhofstraße 75A 12459 Berlin

Building C Room 446

Zoom: <https://htw-berlin.zoom-x.de/j/62172715123>



Program Schedule

Monday (08.09.25)

Time	Event
08:30-09:00	Registration and soundcheck with online participants
09:00-09:15	Greetings and welcoming remarks
09:15-10:00	Introduction to sustainable finance Prof. Dr. Alessandra Tanda University of Pavia
10:00-11:00	ESG-Constrained Portfolio Selection Dr. Timo Berthold, Bruno Vieira FICO
11:00-11:30	Coffee Break
11:30-12:15	From Credit Risk to Credit Valuation Adjustment (CVA): A Practical Introduction Prof. Dr. Jan-Alexander Posth ZHAW
12:15-13:15	Lunch (Mensa HTW Wilhelminenhof)
13:15-14:15	Eco-Risk Alpha: Measuring the Green Discount in Counterparty CVA Dr. Helio Quintanilha Jr. Deloitte GMBH
14:15-15:00	Portfolio optimization strategies Prof. Dr. Michele Azzone Politecnico Milano
15:00-15:30	Coffee Break
15:30-16:15	Portfolio Optimization Models and their Implementation with SKFOLIO Prof. Dr. Denis Becker NTNU
16:15-17:00	ML Tree-based model Prof. Dr. Daniel Traian Pele Bucharest University of Economic Studies
17:00-17:30	ESG Stress Testing in Banks Sarah Zarges KPMG
17:30-18:15	Icebreaker Game
18:15-21:00	Welcome dinner for all participants at HTW (BBQ, G007)

Tuesday (09.09.25)

Time	Event
09:00-10:00	Project introduction Open Legal Data Dr. Malte Ostendorff Open Legal Data
10:00-10:45	Soft introduction to NLP Prof. Dr. Sunna Torge HTW Berlin
10:45-11:15	Coffee Break
11:15-12:15	Combatting Financial Crime – AI-powered Identification of Company Ownership Dr. Carsten Giersch ALL AML
12:15-13:00	Network centrality Dr. Alla Petukhina HTW Berlin
13:00-14:00	Lunch
14:00-14:45	AI Against Healthcare Fraud - Catching scams with code Vivek Bhargava and Dr. Euna Gesare Nyarige Fraunhofer ITWM
14:45-15:30	Biodiversity: an ESG-factor in optimising real-estate portfolios Dr. Martin Schnauss ZHAW
15:30-16:00	Coffee Break
16:00-16:45	Event Study Methodology Prof. Dr. Khine NTNU, presentation is delivered online
16:45-17:30	Project work

Wednesday (10.09.25)

Time	Event
Morning	Project Work in groups
11:30-12:30	Lunch
13:30-17:30	Boat tour and self-guided East Side Gallery Tour

Thursday (11.09.25)

Time	Event
09:00-10:30	Project Work in groups
10:30-11:00	Coffee Break
11:00-12:30	First short presentation and feedback
12:30-13:30	Lunch
13:30-15:00	Project Work in groups
15:00-15:30	Coffee Break
15:30-17:00	Project Work in groups

Friday (12.09.25)

Time	Event
09:00-10:30	Projects work
10:30-11:00	Coffee Break
11:00-12:30	Projects' Presentations (2 parallel sessions)
12:30-13:30	Lunch
13:30-15:00	Projects' Presentations (2 parallel sessions)
15:00-15:30	Wrap-up, Group picture and closing remarks