

Report on the outcomes of a Virtual Mobility¹

Action number: CA19130

Grantee name: Karolina Bolesta

Virtual Mobility Details

Title: Methodological discussion paper on AI models to generate “failed trials” of investment product producers and on quantitative strategies with the usage of the promising field of network data analysis

Start and end date: 01/08/2024 to 26/08/2024

Description of the work carried out during the VM

Description of the virtual collaboration and activities carried out during the VM, with focus on the work carried out by the grantee. Any deviations from the initial working plan shall also be described in this section.

During the virtual meeting (VM), I coordinated a team of 19 authors, each bringing unique expertise and perspectives to our collaborative project. The focus of the VM was to ensure the seamless execution of research tasks while maintaining clear communication among all contributors.

My role was to define the project's objectives, timelines, and responsibilities. To facilitate this, I implemented utilized collaborative tools, set up the Overleaf project to provide the input. The virtual collaboration involved a variety of tasks, including literature reviews, data analysis, writing and revising sections of the paper, and integrating contributions from all participants. I also acted as the point of contact, ensuring that all contributions were aligned with the paper's overall direction and research goals.

The collaborative efforts during the VM were highly productive. I ensured that the entire team stayed focused and motivated, with clear roles and deadlines. The flexibility of our virtual workspace allowed us to overcome geographical and time zone barriers, enhancing the efficiency of our collaboration.

Ultimately, the final paper was a product of collective effort, shaped by the dynamic interactions within the team and the flexibility to adapt to unforeseen challenges.

I submitted the paper to SSRN, it is entitled “AI-Driven Failed Trials in Investment Strategies: A Network Data Analysis Approach”. Here is the list of authors: Karolina Bolesta (Poland), Mutlu Akar (Turkey), Ioana Coita (Romania), Claudia Tarantola (Italy) Maria Iannario (Italy), Joerg Osterrieder (Switzerland), Ciprian Sipos (Romania), Peter Schwendner (Switzerland), Barbara Bedowska-Sojka (Poland), Galena

¹ This report is submitted by the grantee to the Action MC for approval and for claiming payment of the awarded grant. The Grant Awarding Coordinator coordinates the evaluation of this report on behalf of the Action MC and instructs the GH for payment of the Grant.

Pisoni (UK), Armela Maxhelaku (Albania), Suela Maxhelaku (Albania), Abraham Itzhak Weinberg (Israel), Veni Arakelian (Greece), Ramona Rupeika-Apoga (Latvia), Sabrina Giordano (Italy), Olivija Filipovska (North Macedonia), Lucia Gomez Teijeiro (Switzerland), Frédérik Sinan Bernard (The Netherlands)

Link to the paper: https://papers.ssrn.com/sol3/papers.cfm?abstract_id=4948895

Grantee enters max 500 word summary here.

Description of the VM main achievements and planned follow-up activities

Description and assessment of whether the VM achieved its planned goals and expected outcomes, including specific contribution to Action objective and deliverables, or publications resulting from the VM. Agreed plans for future follow-up collaborations shall also be described in this section.

Virtual mobility (VM) resulted in submitted the paper to SSRN, reflecting the collaborative effort and coordination among all 19 authors. The paper represents a comprehensive analysis of the subject matter, with each author providing critical insights and data to support the research objectives.

One of the most notable achievements was the successful alignment of diverse perspectives into a cohesive narrative. Despite the challenges of virtual collaboration, we were able to streamline the writing process through the regular check-ins. We also managed to refine our research purpose and models based on preliminary findings, ensuring that the final paper reflects both the scope and depth required for publication.

Another key achievement was the establishment of a workflow that allowed us to efficiently handle revisions and feedback. Authors submitted their sections on time, and through a collaborative review process, we identified areas for improvement and resolved discrepancies in analysis and interpretation. The use of collaborative tools like shared document and task management proved invaluable in maintaining transparency and accountability throughout the project.

As for follow-up activities, the next steps will involve a thorough review and revision process, where each author will review their respective sections, and we will collectively work on integrating feedback from peer reviewers. We also plan to submit the paper to a high-impact journal, following any necessary adjustments based on the reviewers' comments.

Further follow-up includes the possibility of extending the research scope based on emerging data and findings that surfaced during the VM. Some of the subgroups identified potential avenues for additional studies, which may lead to future collaborative projects. We plan to hold follow-up meetings to discuss these opportunities and explore grant applications for expanded research.

Lastly, we aim continue to engage in knowledge dissemination activities, such as presenting our findings at upcoming conferences and workshops, to further refine our work and share insights with the broader academic community.

Grantee enters max 500 word summary here.