AGENDA

First Fintech Workshop on AI, Financial Automation and Market Risk

Fin – Tech HO2020 project

19 May 2020
University College London

9.00	**Registration**
9.20	***Tomaso Aste (University College London)*** *Welcome*
9.30	***Wolfgang Karl Haerdle (Humboldt University of Berlin)*** *FRM@Europe: The Financial Risk Meter for European Assets*
10.00	***Ying Chen (National University of Singapore)*** *Topic Sentiment Asset Pricing with DNN Supervised Learning*
10.30	***Bihong Huang (Asian Development Bank)*** *Networking with Peers: Evidence from a P2P Lending Platform*
11.00	**Coffee break & Short talks** Michele Azzone (Polytechnic University of Milan): *Neural Network Middle-Term Probabilistic Forecasting of Daily Power Consumption* Jeremy Turiel (University College London): *Social media forecasting of COVID-19*
11.30	***Daniel Heller (University College London)*** *Digital money: the tension between technology and regulation*
12.00	***Sam Hastings (Financial Conduct Authority London)*** *Project Aegis: The Money Laundering Regulations*

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12.30	***Javier Arroyo (Complutense University of Madrid)*** *Explainability of a Machine Learning Granting Scoring Model in Peer-to-Peer Lending*
13.00	**Lunch break & Short talks** Ernesto Troiano (GFT Italy): *Flagship Project for Digital Finance, potential collaboration with FIN-TECH* Fabian Placht & Max Guhl (T-Systems Germany): *Potential European cloud computing for the FIN-TECH, e.g. AI projects* Atta Badii (University of Reading): *IoT- & Blockchain-enabled Security Framework for New Generation Critical Cyber-physical Systems in Finance Sector*
14.00	***Paolo Giudici (University of Pavia)*** *Libra or Librae? Basket based stablecoins*
14.30	***Rapolas Lakavicius (European Commission)*** *EU Blockchain Strategy*
15.00	***Dror Kennett (FINRA)*** *Regulatory versus industry risk perspectives*
15.30	**Coffee break & Short talks** Bernardo Marques (University of Porto): *Using clustering ensemble to identify banking business models* Pier Francesco Procacci (University College London): *Market States and COVID-19*
16.00	***Jochen Papenbrock (Firamis)*** *XAI and Exploitation Strategy*
16.30	***Shatha Qamhieh Hashem (An Najah National University)*** *Option Price Forecasting using Multilayer Neural Networks*
17.00	***Victoria Thompson (Barclays)*** *The impact of AI and emerging technologies on the operation of Legal and Compliance functions of Financial Institutions*

Registration link here

Feedback link here

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