FINTECH RISK MANAGEMENT

Fin – Tech HO2020 project Mid-Term Event

www.fintech-ho2020.eu

AGENDA

15 November 2019
08.30 – 17.00
Venue: The Bucharest University of Economic Studies
Virgil Madgearu Building, Room 2102
OMV Petrom, Calea Dorobanti 15-17
Bucharest (Romania)

08.30 – 09.00	**Registration and welcome coffee**
09.00 – 09.30	**Opening** **Nicolae Istudor**, Rector of BUES **Valentin Ionescu**, Director of the Financial Strategy and Stability Department ASF **TBD**, Delegate of the Romanian Government **Paolo Giudici**, Coordinator of the FIN-TECH project **Vasile Alecsandru Strat**, Representative of BUES
09.30 – 11.15	**Panel session 1 – Credit and market risk in peer to peer lending** BDA use cases, **Branka Hadji-Misheva** and **Rui Ren** **1.** Macroeconomic news and risk in online lending - **Xin Zhang**, Riksbank **2.** P2P Loan acceptance and default prediction with Artificial Intelligence – **Jeremy Turiel**, UC London **3.** Prediction of success in early-stage startups using machine learning – **Javier Arroyo Gallardo**, Universidad Complutense Madrid **4.** eXplainable AI (XAI) in regulated financial services – **Jochen Papenbrock**, Firamis Discussion moderated by **Daniel Felix Ahelegbey**, University of Pavia

11.15 – 11.30 **Coffee break**

11.30 – 13.00 **Panel session 2 – Market risk in financial robot advisory**

AI use cases, **Tomaso Aste** and **Veni Arakelian**

1. FRM Financial Risk Meter – **Wolfgang Karl Härdle**, Humboldt-Universität zu Berlin
2. Robo-advice from insurance perspective - **Andres Lehtmets**, European Insurance and Occupational Pensions Authority
3. Supervisory perspective on risks related to banks providing Robo-advisory services - **Thomas Barkias**, European Central Bank
4. Central Bank Digital Currencies – associated risks - **John Kiff**, International Monetary Fund

Discussion moderated by **Jochen Papenbrock**, Firamis

13.00 – 14.00 **Lunch**

14.00 – 15.30 **Panel session 3 – Operational risk in blockchain and innovative payments; selected topics on market risk**

Blockchain use cases, **Peter Schwendner** and **Daniel Traian Pele**

1. The economic drivers of cyber risk - **Paolo Giudici**, University of Pavia
2. Inter-Country Spillovers: Measurement with Hybrid Networks - **Shatha Qamhieh Hashem**, Faculty of Economics and Social Sciences, An-Najah National University, Palestine
3. Word Embeddings in Finance Sector – **Francis Liu**, Humboldt-Universität zu Berlin
4. Forecasting high-frequency stock market returns using embedded limit order book data - **Niels Wesselhöfft**, Humboldt-Universität zu Berlin

Discussion moderated by **Valentin Ionescu**, Director of the Financial Strategy and Stability Department, Authority for Financial Supervision Romania

15.30 – 16.30 **Management Board meeting**

Reserved to all project partners. It includes discussion on administrative issues.

Visit to the Bucharest University of Economic Studies

Reserved to all participants

18:00 FIN-TECH Get-Together Marshal Garden

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