# AGENDA

**BIG DATA ANALYTICS KNOWLEDGE EXCHANGE PLATFORM M1**

Fin – Tech HO2020 project

**August 26th - 27th 2019, Denmark**

| | |
|---|---|
| | **August 26th 2019 - Day 1** |
| **09.00 – 09.45** | **Introduction**<br>*Short presentation of the FIN-TECH project*<br>*Outline of the 2-day workshop*<br>All |
| **09.45 – 10.30** | **Big Data Analytics**<br>*Introduction of the technology;*<br>*Opportunities and risks in the financial sector*<br>Jochen Papenbrock |
| **10.30 – 11.00** | **Coffee break** |
| **11.00 – 12.30** | **Analysing Complex Relationships**<br>*Scatterplot diagnostics "Scagnostics";*<br>*Introduction to network models, complexity in networks*<br>Jochen Papenbrock + Peter Schwendner |
| **12.30 – 13.30** | **Lunch** |
| **13.30 – 15.00** | **Financial Application of Network Analysis**<br>*Correlation Influence Networks applied to European Sovereign Bond Markets*<br>*Network Analysis in (Systemic) Risk Management and Fraud Detection*<br>Peter Schwendner + Jochen Papenbrock |

| | | |
|---|---|---|
| **15.00 – 15.30** | **Coffee break** | |
| **15.30 – 17.00** | **Machine Learning and Credit Risk Modelling**<br>*SVM credit scoring, Boosting & random forests*<br>Jeremy Hu | |

| | | |
|---|---|---|
| | **August 27th 2019 - Day 2** | |
| **09.00 – 10.30** | **Deep Learning and LSTM**<br>*With example of crypto market forecast*<br>Jeremy Hu | |
| **10.30 – 11.00** | **Coffee break** | |
| **11.00 – 12.30** | **The concept of Explainable AI (XAI)**<br>Jochen Papenbrock | |
| **12.30 – 13.30** | **Lunch** | |
| **13.30 – 15.30** | **First feedback and joint planning of the following modules**<br>All | |

Dr. Jochen Papenbrock – Firamis GmbH, Frankfurt
Prof. Dr. Peter Schwendner – ZHAW, Zurich/Winterthur
Jeremy Hu – Humboldt University, Berlin

**Notes: the program is subject to changes.**