BIG DATA ANALYTICS
KNOWLEDGE EXCHANGE PLATFORM M1

Fin – Tech HO2020 project

Note: This program is subject to changes.

Dates: 26 – 27 June 2019, Frankfurt
Draft Agenda: Smart Data Analytics – Day 1

8.30 – 9.00	**Registration**
9.00 – 9.30	Welcome by Bundesbank | Markus Grimm Opening and introduction to FinTech-HO2020 project | Wolfgang Karl Härdle & Alla Petukhina, HU Berlin
9.30 – 10.30	**Session 1** Basic concepts | Wolfgang Karl Härdle & Cathy Chen Data Management, Structuring Data elements, „Fitting an Elephant with 4 params“
10.30 – 11.00	**Coffee break**
11.00 – 12.30	**Session 2** Scagnostics – Scatterplot diagnostics | Wolfgang Karl Härdle
12.30 – 13.30	**Lunch break**
13.30 – 15.00	**Session 3** Network analysis | Wolfgang Karl Härdle & Jochen Papenbrock
15.00 – 15.30	**Coffee break**
15.30 – 17.00	**Session 4** Introduction to P2P lending platforms | Alla Petukhina Origins and current state of the art; Opportunities and threats

Dates: 26 – 27 June 2019, Frankfurt
Draft Agenda: Smart Data Analytics – Day 2

8.30 – 9.00	Getting started – technical set-up
9.00 – 10.30	**Session 5** ML and Credit Risk Modelling | Alla Petukhina SVM credit scoring, Boosting & random forests
10.30 – 11.00	**Coffee break**
11.00 – 12.30	**Session 6** Machine Learning | Wolfgang Karl Härdle & Alla Petukhina ML tools, deep learning approaches, complexity in networks
12.30 – 13.30	**Lunch break**
13.30 – 15.00	**Session 7** Text Mining " | Wolfgang Karl Härdle &Cathy Chen LDA Latent Dirichlet Analysis, Sentiment extraction, DTM Dynamic Topic Modeling
15.00 – 15.30	**Coffee break**
15.30 – 17.00	**Session 8** Systemic Risk | Wolfgang Karl Härdle & Cathy Chen Financial Risk Meter, Clustering Risk Structures, Adaptive weight clustering
17.00 – 17.15	**Evaluation and closing remarks**

All examples are presented in R or Python. The Quantlets are available here:

http://www.quantlet.de/