



AGENDA

SUPTECH WORKSHOP I CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

25th March 2019
Consob
Rome

25 March 2019 11.00 – 16.00

11.00 – 11.30 **Overview of the FIN-TECH project**
Daniele Marazzina

11.30 – 13.00 **Introduction to Big Data**
Daniele Marazzina

13.00 – 14.00 **Lunch Time**

14.00 – 15.30 **Big Data and Sentiment Analysis**
Michele Azzone

15.30 – 16.00 **Discussion and Feedbacks**

This project has received funding from the European Union's Horizon 2020 research and innovation programme under grant agreement No 825215 (Topic: ICT-35-2018 Type of action: CSA)



AGENDA

SUPTECH WORKSHOP II CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

9th April 2019

Consob

Via G. B. Martini, 3

00198 Roma

ITALY



April 9, 2019, 11.00 – 16.00

11.00 – 12.30	From Regression to Machine Learning Daniele Marazzina
12.30-13.00	Introduction to the Use Cases Michele Azzone
13.00 – 14.00	Lunch Time
14.00 – 15.30	Big Data and Sentiment Analysis II Michele Azzone
15.30 – 16.00	Discussion and Feedbacks

Registration link:

<https://www.fintech-ho2020.eu/free/app/registration-suptech-rome-2>

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AGENDA

SUPTECH WORKSHOP III CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

6th May 2019

Consob

Via G. B. Martini, 3

00198 Roma

Via Broletto, 7

20121 Milano

ITALY



May 6, 2019, 11.00 – 16.00

- | | |
|----------------------|--|
| 11.00 – 13.00 | Use Cases I and II
Michele Azzone, Daniele Marazzina |
| 13.00 – 14.00 | Lunch Time |
| 14.00 – 15.30 | Coding Session
Michele Azzone, Daniele Marazzina |
| 15.30 – 16.00 | Discussion and Feedbacks |

Registration link:

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AGENDA

SUPTECH WORKSHOP IV CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

20th May 2019

Consob

Via G. B. Martini, 3

00198 Roma

Via Broletto, 7

20121 Milano

ITALY



May 20, 2019, 11.00 – 16.00

- | | |
|----------------------|--|
| 11.00 – 13.00 | Use Cases III and IV
Michele Azzone, Daniele Marazzina |
| 13.00 – 14.00 | Lunch Time |
| 14.00 – 15.30 | Coding Session
Michele Azzone, Daniele Marazzina |
| 15.30 – 16.00 | Discussion and Feedbacks |

Registration link:

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Workshop – Measuring credit risk and systemic risk in peer to peer lending and invoice trading

12 June 2019 – Banca d'Italia – Salone Rosa

9,30 – 10,00 **Welcome coffee and registration**

Opening remarks

Fabio Panetta – Direttore Generale Banca d'Italia

Overview of the FIN-TECH project

Paolo Giudici

Paper 1 Paolo Giudici, Branka Hadji-Misheva*, Alessandro Spelta: Network based scoring models to improve credit risk management in peer to peer lending platforms (use-case I)

Paper 2 Arianna Agosto*, Paolo Giudici, Tom Leach: Spatial regression models to improve credit risk management in peer to peer lending platforms (use-case III)

Paper 3 Mirko Moscatelli, Simone Narizzano, Fabio Parlapiano*, Gianluca Viggiano: Forecasting Corporate Defaults through Machine Learning

Discussants: Marcello Bofondi (Bank of Italy) and Pietro Franchini (IVASS - the Institute for the Supervision of Insurance)

13,00

Lunch