

AGENDA

SUPTECH WORKSHOP I CREDIT RISK MODELS

Fin – Tech HO2020 project



Day 1: 17.05. 2019

Room 04, Entrance B, ASF Romania

13.30 – 14.00	Registration and networking
14.00 – 15.45	Opening and Overview of the FIN-TECH project <i>Vasile Alecsandru Strat & Daniel Traian Pele</i> Background (part I) Big data analytics, Statistical learning from data, Data and benchmark analysis <i>Vasile Alecsandru Strat & Daniel Traian Pele</i>
15.45 – 16.00	Coffee break
16.00 – 18.00	Big data analytics – ASF (Romanian context) <i>(investments funds, pension funds, measurements of the liquidity risks, assessment of the contagion risks)</i> <i>Vasile Alecsandru Strat & Daniel Traian Pele</i>

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)

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Day 2: 20.06. 2019

Room 04, Entrance B, ASF Romania

8.30 – 9.00 Registration and networking

9.00 – 10.30 Background (II)

Daniel Traian Pele

10.30 – 11.00 Coffee break

11.00 – 12.30 Network models

Daniel Traian Pele & Smaranda Cimpoeu & Adrian Otoiu

12.30 – 14.00 Lunch break

14.00 – 15.30 Use case I: Network based scoring models

Daniel Traian Pele & Smaranda Cimpoeu & Raluca Caplescu

15.30 - 16.00 Coffee break

16.00 – 17.30 Use Case II – Clustered scoring models

Daniel Traian Pele & Smaranda Cimpoeu & Adrian Otoiu

Day 3: 21.06 2019
Room 04, Entrance B, ASF Romania

9.00 – 9.10

Welcome Coffee

9.15 – 10.50

Use Case III – Spatial regression scoring models

Daniel Traian Pele & Smaranda Cimpoeru & Adrian Otoiu

10.45 – 11.15

Coffee break

11.15 – 12.45

Group work/ASF case/White Paper (part 1)

Daniel Traian Pele & Smaranda Cimpoeru & Raluca Caplescu

12.45 – 13.00

Discussions

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