Blockchain In Finance

Czech National Bank

Online workshop via WebEx

DATE: March 11-12, 2021

REGISTRATION LINK

EVALUATION LINK

Blockchain in Finance, as the third course in the **FINancial supervision and TECHnology compliance training programme**, introduces the Blockchain technology architecture and its applications in finance. The course is mainly focused on the statistical analysis of cryptoassets as a new class of financial assets by introducing techniques to analyze the riskiness of cryptoassets, classification of cryptocurrencies, the construction of stablecoins and the success drivers of initial coin offerings. Additional part of the workshop is devoted to methods and concepts of Explainable AI and its applications to credit risk analysis.

The speakers of the event are: Eduard Baumohl, Senior Researcher at the Institute of Financial Complex Systems, Masaryk University, Oleg Deev, head of the Department of Finance, Masaryk University and Jana Petkanic, Blockchain and Decentralized Finance consultant.

ABOUT THE EU GRANT

FinTech (Financial Technology) means "technology- enabled financial innovation." There is a strong need to improve the competitiveness of European FinTech, creating a common regulatory approach across all countries. This can help encourage innovations in banks and in B2B FinTech companies, in the application of big data, artificial intelligence and blockchain technologies, while authorities and researchers assess their risks. Europe has a broad mosaic of regulatory landscapes and technological innovations in finance. Regulators must move quickly and make important decisions about emerging scientific and business opportunities, without stifling their economic potential. The Fin-Tech project, under the EU's Horizon2020 funding scheme, aims to create a European FinTech risk management hub. To this end, it will develop ready-to-use FinTech risk management models which will be dynamically updated and aligned with best research and practice.

The project includes training to national regulators (suptech) and to European fintech hubs (regtech) by a group of independent experts that have leading research expertise in the measurement of the risks that arise from the application of big data, artificial intelligence and blockchain technologies and, specifically, of those arising from innovative payments, peer to peer lending and financial robo-advisory.

The project has started on January 1st, 2019 and will last until June 2021. The activities of the project include 6 research workshops with international regulators, 48 hours of suptech workshops for each national supervisor and 6 regtech workshops for Fintechs and innovative banks. Financial institutions will be the ultimate validator of the proposed FinTech risk management solutions, as the project will involve the risk management functions of a selected group of banks in writing a final assessment of the project's output (FinTech risk management models).

This project has received funding from the European Union's Horizon 2020 research and innovation program under grant agreement No 825215

Consortium Partners

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AGENDA

SUPTECH WORKSHOP V

Fin – Tech HO2020 project

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	Day 1
9.00 – 11.30	**Background Session I – Blockchain Technology in Finance** Blockchain technology architecture Applications of Blockchain in Finance | Jana Petkanic
11.30 – 12.30	Lunch break
12.30 – 13.30	**Background Session II – Cryptoassets as a new class of financial assets. Initial coin offerings** | Eduard Baumohl
13.30 – 14.00	**Use Case I: Libra or Librae? Basket-based stablecoins** | Eduard Baumohl
14.00 – 14.30	**Use Case II: ICOs success drivers: a textual and statistical analysis** | Eduard Baumohl
14.30 – 15.30	**Background Session III – Methods of statistical classification: an overview** | Eduard Baumohl
15.30 – 16.00	**Use Case III: A statistical classification of cryptocurrencies** | Eduard Baumohl

	Day 2
09.00 – 10.00	**Background Session III – Statistical risk measures** | Eduard Baumohl
10.00 – 11.00	**Use Case VI: Financial risk meter for cryptos** | Eduard Baumohl
11.00 – 12.00	Lucnh break
12.00 – 13.30	**Background Session IV – Methods and concepts of Explainable AI** | Oleg Deev

13.30 – 14.00	**Use Case IV: Cyber risk management with rank based models and explainable AI** | Oleg Deev
14.00 – 14.30	**Discussion and feedback** | Eduard Baumohl, Oleg Deev

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