



Bratislava Blockchain Suptech

LOCATION: Virtual Bratislava

DATE: 13. -14. April 2021

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Bratislava Blockchain Suptech workshop

This is the third workshop prepared for and in cooperation within the University of Economics in Bratislava and National Bank of Slovakia, This virtual event is open for wider Fintech community. Speakers range from academics from local university through professionals all the way to respected specialists from European universities. The topic cover Blockchain Technology in Finance (architecture and applications), Cryptoassets as a new class of financial assets, Initial coin offerings Methods of statistical classification and its application on Cryptocurrencies, Statistical risk measures and we will touch upon Methods and concepts of Explainable AI as well. Among our speakers we have Jana Petkanic of Blockchain Talks, Thomas Leach from University of Pavia, Daniel Traian Pele from ASE Bucharest, Pawel Sakowski and Rober Slepaczuk from the Warsaw University, Wolfgang Karl Härdle from Humboldt-Universität zu Berlin, Oleg Deev from Masaryk University and our very own colleague form EUBA Eduard Baumohl. We target to create a platform for exchange of experiences and ideas among regulator, academics and fintech community.

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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National Bank of Slovakia
April 13 – 14, 2021
Venue: online

AGENDA

SUPTECH WORKSHOP III BLOCKCHAIN

Fin – Tech HO2020 project

DAY 1	13.4.2021
8.45 - 9.00	Introduction of Fintech Project and workshop's Agenda Jana Peliova - EUBA
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 – 14.00	Background Session II – Cryptoassets as a new class of financial assets. Initial coin offerings Eduard Baumohl - EUBA
14.00 – 15.00	Use Case I: Libra or Librae? Basket-based stablecoins Thomas Leach – University of Pavia
15.00 – 15.30	Use Case II: ICOs success drivers: a textual and statistical analysis Eduard Baumohl - EUBA
15.30 – 16.30	Background Session III – Methods of statistical classification: an overview Eduard Baumohl - EUBA
16.30 – 17.30	Use Case III: A statistical classification of cryptocurrencies Daniel Traian Pele – ASE Bucharest

DAY 2	14.4.2021
09.00 – 10.00	Background Session IV – Statistical risk measures Eduard Baumohl
10.00 – 11.30	Momentum and contrarian effects on the cryptocurrency market Pawel Sakowski, Rober Slepaczuk
11.30 – 12.30	Lunch break
12.30 - 13.30	Use Case VI: Financial risk meter for cryptos Wolfgang Karl Härdle
13.30 – 14.30	Background Session V – Methods and concepts of Explainable AI Oleg Deev
14.30 – 15.30	Use Case IV: Cyber risk management with rank based models and explainable AI Oleg Deev
15.30 – 16.30	Discussion and feedback Eduard Baumohl, Jana Peliova

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