

SUPTECH WORKSHOP I

Fin – Tech HO2020 project

March 14-15, 2019
Venue: The Congress Centre
of the Czech National Bank
Small Hall
Senovážné náměstí 30
Prague

Day 1

- 09.30 – 10.00** **Registration**
- 10.00 – 11.00** **Opening and Introduction to the FIN-TECH project**
| Oleg Deev
- 10.30 – 12.30** **Background Session I – Standard methods**
Simple and multiple linear regression: Quantifying P2P loan risk-factors
(with hands-on coding examples in R)
| Štefan Lyócsa
- 12.30 – 13.30** Lunch break
- 13.30 – 17.30** **Background Session II – Advanced methods**
Lasso, Ridge, Elastic net: Improving prediction models
(with hands-on coding examples in R)
| Štefan Lyócsa

Day 2

- 09.00 – 11.00** **Background Session III – Logistic regression**
Credit risk analysis in P2P lending
| Štefan Lyócsa
- 11.00 – 12.30** **Background Session IV – Network Analysis**
Applications of network analysis in financial risk management
| Oleg Deev
- 12.30 – 13.00** **Discussion and feedback**
| Štefan Lyócsa, Oleg Deev

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)

SUPTECH WORKSHOP II

Fin – Tech HO2020 project

May 7 and May 17, 2019
Venue: The Congress Centre
of the Czech National Bank
room U2
Senovážné náměstí 30
Prague



Day 1 – May 7

- 9.00 – 10.30** **Use Case I – Network-based scoring models in P2P lending**
| Štefan Lyócsa
- 10.30 – 11.30** **Use Case II – Clustered scoring models in P2P lending**
| Štefan Lyócsa
- 12.00 – 13.00** **Use Case III – Spatial regression scoring models in P2P lending**
| Štefan Lyócsa

Day 2 – May 17

- 09.00 – 10.00** **One-click payment. Data + Technology = Great UX + Accurate risk**
| Michal Kročil, Chief Risk Officer, Twisto
- 10.00 – 11.00** **Electronic Data Interchange in Financial Technologies**
| Adam Šoukal, Co-founder and CEO, Roger a.s.
- 11.30 – 12.30** **Machine Learning behind the Scenes: Piffalls and Origin of Bias**
| Martin Řehák, Founder and CEO, Bulletproof AI

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