BANCA D'ITALIA
EUROSISTEMA

European Commission

FINTECH RISK MANAGEMENT
www.fintech-ho2020.eu

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