European Commission

BIG DATA ANALYTICS
KNOWLEDGE EXCHANGE PLATFORM M1
Fin – Tech HO2020 project

FEEDBACK

Parties participating, their roles and their responsibilities: Members of the Hellenic Capital Market Commission, Cyprus Securities and Exchange Commission, bankers, academics and fintech companies

The role of the participants: The participants cover a wide range of roles and seniority levels, such as directors, supervision officers, economists, data analysts, developers, lawyers and freelancers from a variety of fields, comprising a very heterogeneous audience

How will they stay involved? Participants will stay involved through follow up communications and seminars, but mainly by providing tailor made solutions for the problems they have, which sometimes are beyond the scope of the project.

What is their feedback on the use cases presented? They considered them very interesting and exciting due to their applicability to a variety of topics, but they had some reservations about their ability to modify them in order to use them in their cases. This is due to the heterogeneous background of the participants. Big data and machine learning gained a lot of attention since the analysis of the transactions from large markets like the FX and the derivatives, demand the deep knowledge of those. In general, participants understand the need to use new methods, and consider that the course would benefit with more hands-on and software practice.

Are the selected use cases in the end the ones that meet the expectations and requirements at most? Given the evaluation reports, they do.

09.00 – 9.30	**Opening and Introduction to Project** Veni Arakelian, Paolo Giudici
9.30 – 11.00	**Use cases in peer to peer lending credit risk management**
11.00 – 11.30	**Break**
11.30 – 13.00	**Big Data Analytics I** Transactional and Correlation networks | Complex systems, graph representation, measures. Networks and financial systems, Basel III and interconnectedness | Veni Arakelian
13.00 – 14.00	**Break**
14.00 – 15.30	**Big Data Analytics II** Big data analytics. Application to ESMA's Trade Repository Data Reporting tool (TRs). Main risk concerns | Veni Arakelian
09.30 – 11.00	**Machine Learning I** Supervised Learning (Logistic regression, Tree models and random forests). Case study | Veni Arakelian
11.00 – 11.30	**Break**
11.30 – 13.00	**Machine Learning II** Unsupervised Learning (Clustering, Principal Component Analysis (PCA)) generalized linear models. Case study | Veni Arakelian
13.00 – 14.00	**Break**
14.00 – 15.00	Generalized Linear Models Case study | Veni Arakelian
15.00-15.30	**Open Discussion. Future Steps**