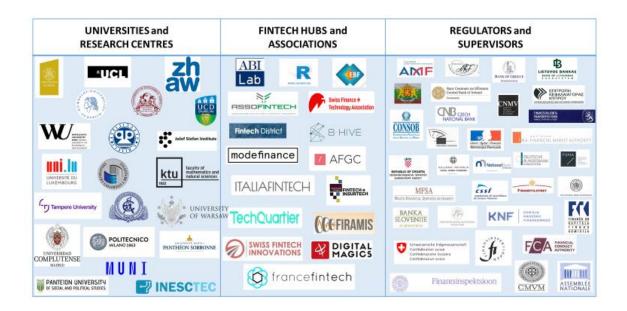## FinTech: A FINancial supervision and TECHnology compliance training programme

1. Aim and Project Stakeholders

The aim of the FIN-TECH Horizon2020 project is to develop a knowledge exchange platform. This aim will be pursued through two years of research and dissemination activity, coordinated by independent academic centres, aimed at developing and testing best practices in fintech risk management, to encourage fintech innovations, making them acceptable and sustainable. The final goal of the FIN-TECH Horizon2020 project will be to build and test an experimental model which, in case of success, will give rise to the launch of the FIRMES at the beginning of 2021.

The network involves regulatory authorities, FinTech companies, Banks and Universities of the 28 Eu countries (plus Switzerland) who will exchange their knowledge and practically implement and validate the proposed risk management practices, participating to the network-level and regional knowledge exchange.

2. Research Workshop

AI for risk management and supervision

Venue: Central Bank of Ireland

Day one (morning session): Monday, 17th February, Lee Room, GW.14

9:00 – 10:15 Introduction, overview of the programme and its current stage, overview of the platform for sharing code and projects within the FinTech network

10:15 – 11:30 Overview of a case study from the previous phase of the project:
AI/ML for credit scoring and credit risk management
Presenter: Valerio Potì (UCD)

11:30 – 11:45 Coffee break

11:45 – 13:00 Overview of the case studies from the current stage of the project:
1. Convergence and Divergence in European Bond Correlations
2. Network models to enhance automated cryptocurrency portfolio management
3. eXplainable AI in credit scoring and portfolio construction
Presenters: Alessia Paccagnini (UCD)

13:00 – 13:45 The impact of Twitter sentiment on renewable energy stocks
Presenter: Andrea Ugolini (Rio de Janeiro State University, Brazil)

Day two (afternoon session): Tuesday, 18th February, Shannon Room, GW.15

14:00 – 14:45 Federal Reserve Communications Sentiment's Impact on Target Rate Discovery
Presenter: Juan Carlos Arismendi Zambrano (MU)

14:45 – 16:30 Bubbly Financial Stories and Systemic Risk
Presenters: Yuting Chen and Valerio Potì (UCD)

16:30 – 17:00 Coffee break

17:00 – 17:45 Explainable AI for banking and insurance supervision
Presenter: Trevor Fitzpatrick (Central Bank of Ireland)

17:45 – 18.30 **Special guest lecture (hosted event)**
Stochastic dominance in finance: downside risk and asset prices,
Thierry Post (Nazarbayev University Graduate School of Business, Kazakhstan)