



AGENDA

REGTECH WORKSHOP V

Operational Risk in Blockchain - I

Fin – Tech HO2020 project

23rd October 2020 *Videoconference meeting* Organized by: Universidad Complutense de Madrid

9:00-9:15 Welcome & Introduction Javier Arroyo, Jochen Papenbrock & Paolo Giudici 9:15-10:15 PRESENTATION OF THE USE CASES Use case1: Initial Coin Offerings: risk or opportunity? Anca M. Toma. University of Pavia. Use case 2: A Statistical Classification of Cryptocurrencies. Daniel Traian Pele. Bucharest University of Economic Studies. 10:15–11:45 Coffee break and business speed-dating 11:45–12:45 PRESENTATION OF THE USE CASES Use case 3: Libra or Librae? Basket based stable coins to mitigate foreign exchange volatility spillovers. Thomas Leach. University of Pavia. Use case 4: Financial Risk Meter (FRM). Wolfgang Karl Härdle. Humboldt University of Berlin. Presentation of the COST Action: Fintech and Artificial Intelligence in 12:45-13:00 Jörg Osterrieder. ZHAW School of Engineering LUNCH 13:00-14:00 14:00-14:50 CODE SESSION OF THE USE CASES Use case1: Initial Coin Offerings: risk or opportunity? Anca M. Toma. University of Pavia. Use case 2: A Statistical Classification of Cryptocurrencies. Daniel Traian Pele. Bucharest University of Economic Studies. 14:50-15:10 Coffee break and discussion 15:10-16:00 CODE SESSION OF THE USE CASES Use case3: Libra or Librae? Basket based stable coins to mitigate

foreign exchange volatility spillovers.

Thomas Leach. University of Pavia.

Use case 4: Financial Risk Meter (FRM).

Rui REN. Humboldt University of Berlin.

16:00-16:30 Wrap-Up Session

16:30-17:30 Management Board meeting

Only for project partners

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