

AGENDA

Fintech Workshop on BDA and AI for Credit Risk and Market Risk Management

Fin – Tech HO2020 project



4 May 2020
University of Pavia
Department of Economics and Management

meets

the startups joining the Magic Wand Fintech,
Insurtech, Blockchain e Cybersecurity program
(by Digital Magics)



10.00

Paolo Giudici (Project coordinator, University of Pavia)

Welcome and project overview

10.45

Arianna Agosto (University of Pavia)

Network models for credit risk management

11.30

Paolo Pagnottoni (University of Pavia)

Spillover models for crypto asset management

12.00

Q&A and Discussion



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SUPTECH II WORKSHOP AI, market risk and robo advisory I

Fin – Tech HO2020 project

October 31, 2019
Consob
Via G. B. Martini, 3
00198 Roma
ITALY

11.00 – 11.30 **Overview of the FIN-TECH project**
Daniele Marazzina

11.30 – 13.00 **Introduction to Machine Learning**
Daniele Marazzina, Michele Azzone

13.00 – 14.00 **Lunch Time**

14.00 – 15.30 **Deep Learning (supervised)**
Daniele Marazzina, Michele Azzone

15.30 – 16.00 **Discussion and Feedbacks**

Registration link:

<https://www.fintech-ho2020.eu/free/app/registration-suptech-rome-5>

"This project has received funding from the European Union's Horizon 2020 research and innovation program under grant agreement No 825215.

All material presented here reflects only the authors' view. The European Commission is not responsible for any use that may be made of the information it contains."

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SUPTECH II WORKSHOP AI, market risk and robo advisory II

Fin – Tech HO2020 project

November 7, 2019
Consob
Via G. B. Martini, 3
00198 Roma
ITALY

11.00 – 13.00 **Reinforcement learning**
Daniele Marazzina, Michele Azzone

13.00 – 14.00 **Lunch Time**

14.00 – 15.30 **Reinforcement learning: Markov Decision Process.**
Model Free prediction
Daniele Marazzina, Michele Azzone
Use cases presentation
Michele Azzone

15.30 – 16.00 **Discussion and Feedbacks**

Registration link:

<https://www.fintech-ho2020.eu/free/app/registration-suptech-rome-6>

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SUPTECH II WORKSHOP AI, market risk and robo advisory III

Fin – Tech HO2020 project

November 11, 2019
Consob
Via G. B. Martini, 3
00198 Roma
Via Broletto, 7
20121 Milano
ITALY

11.00 – 13.00 Use Cases I and II
Michele Azzone, Daniele Marazzina

13.00 – 14.00 Lunch Time

14.00 – 15.30 Coding Session
Michele Azzone

15.30 – 16.00 Discussion and Feedbacks

Registration link:

<https://www.fintech-ho2020.eu/free/app/registration-suptech-rome-7>

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SUPTECH II WORKSHOP AI, market risk and robo advisory IV

Fin – Tech HO2020 project

December 12, 2019
Consob
Via G. B. Martini, 3
00198 Roma
Via Broletto, 7
20121 Milano
ITALY

11.00 – 13.00 **Use Case III and IV**
Michele Azzone, Daniele Marazzina

13.00 – 14.00 **Lunch Time**

14.00 – 15.30 **Coding Session**
Michele Azzone

15.30 – 16.00 **Discussion and Feedbacks**

Registration link:

<https://www.fintech-ho2020.eu/free/app/registration-suptech-rome-8>

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SPECIAL SUPTECH I WORKSHOP ON FINTECH CHALLENGES

Fin – Tech HO2020 project



18th November 2019

Department of Economics and Management
University of Pavia

18 November 2019 09.00 – 17.00

9.00 – 9.30 **Welcome and networking**

9.30 – 9.45 **Greetings and state of advancement of the FIN-TECH project**

Common Room
(ground floor)

Paolo Giudici, University of Pavia, Italy

9.45 – 12.30 **Workshop “Financial intermediation versus disintermediation:
Opportunities and challenges in the FinTech era”**

Paper presentations and discussion

12.30 – 14.00 **Lunch and discussion**

14.00 – 15.30 **Rank-based measures to improve FinTech model selection**

Sala Consiglio
(first floor)

Emanuela Raffinetti, University Milan-Statale, Italy

Network models to improve P2P credit risk estimation

Daniel Felix Ahelegbey, University of Pavia, Italy

16.00 – 17.00 **Closing remarks, discussion and feedback**

Registration: <https://www.fintech-ho2020.eu/free/app/registration-suptech-special-pavia>

Evaluation: <https://www.fintech-ho2020.eu/free/app/evaluation-suptech-special-pavia>

Organizing committee: Meryem Duygun, University of Nottingham, UK; Shatha Qamhieh Hashem, An-Najah National University, Nablus, Palestine; Alessandra Tanda, University of Pavia, Italy

The workshop benefits of the support by Frontiers that will help the dissemination and a dedicated special issue: All selected contributions for the conference are eligible for the submission to the Special issue of AI in Finance: “Financial intermediation versus disintermediation: Opportunities and challenges in the FinTech era”

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Fintech workshop on AI, Blockchain and IT Security

Fin – Tech HO2020 project



7 May 2020
University of Pavia
**Department of Economics and
Management**



Department of
Economics &
Management

Virtual seminar

16.00

Valeria Guberti (Bank of Italy)

Regulatory issues related to IT security in the banking system

16.30

Paolo Pagnottoni (University of Pavia)

*Libra or Librae? Basket based stablecoins to mitigate foreign exchange
volatility spillovers*

17.00

Q&A and Discussion