



REG - TECH WORKSHOP VI AND 1st DIGITAL DECENTRALIZED FINANCE MINI-CONFERENCE



LOCATION: Zoom

DATE: April 29 & 30, 2021



[\[REGISTRATION LINK\]](#)

[\[EVALUATION LINK\]](#)

The event is sponsored by the two large scale collaborative European research projects and networks, namely the COST Action "FinAI: Fintech and Artificial Intelligence in Finance - Towards a transparent financial industry" (CA19130: COST Proposal 24059) and the project "FIN-TECH: a knowledge exchange platform for FINancial TECHnology risk management".

On the first day (April 29), **Claudia Tarantola** (University of Pavia) will present the first study case entitled: "A Statistical Approach for assessing cyber risk via ordered response models". **Emanuela Raffinetti** (University of Pavia) will present the second study case entitled: "Cyber Risk Management with Rank-Based Models and Explainable AI". In addition, there will be two invited sections of the **1st Digital Decentralized Finance Mini-Conference** about *Cryptocurrency price dynamics and pricing* and *Microstructure of crypto-markets*. On the second day (April 30), **Wolfgang Haerdle** (Humboldt University) will give the keynote speech entitled: "Hedging Cryptos with Futures". Two other sessions are entitled: "People, Markets, and Machines" and "Cryptocurrency investing". Moreover, there will be a session dedicated to Ph.D. students.

The invited speakers are based in Ireland, Italy, Germany, Greece, UK, Spain, Russia, the US, Canada, and Hong Kong.

ABOUT THE EU GRANT

FinTech (Financial Technology) means "technology- enabled financial innovation." There is a strong need to improve the competitiveness of European FinTech, creating a common regulatory approach across all countries. This can help encourage innovations in banks and in B2B FinTech companies, in the application of big data, artificial intelligence and blockchain technologies, while authorities and researchers assess their risks. Europe has a broad mosaic of regulatory landscapes and technological innovations in finance. Regulators must move quickly and make important decisions about emerging scientific and business opportunities, without stifling their economic potential. The Fin-Tech project, under the EU's Horizon2020 funding scheme, aims to create a European FinTech risk management hub. To this end, it will develop ready-to-use FinTech risk management models which will be dynamically updated and aligned with best research and practice.

The project includes training to national regulators (suptech) and to European fintech hubs (regtech) by a group of independent experts that have leading research expertise in the measurement of the risks that arise from the application of big data, artificial intelligence and blockchain technologies and, specifically, of those arising from innovative payments, peer to peer lending and financial robo-advisory.

The project has started on January 1st, 2019 and will last until June 2021. The activities of the project include 6 research workshops with international regulators, 48 hours of suptech workshops for each national supervisor and 6 regtech workshops for Fintechs and innovative banks. Financial institutions will be the ultimate validator of the proposed FinTech risk management solutions, as the project will involve the risk management functions of a selected group of banks in writing a final assessment of the project's output (FinTech risk management models).

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

Consortium Partners



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FinTech: A FINancial supervision and TECHnology compliance training programme

REG-TECH WORKSHOP VI AND 1st DIGITAL DECENTRALIZED FINANCE MINI-CONFERENCE

RISK IN BLOCKCHAIN AND CRYPTOCURRENCIES

ONLINE MEETING

The FIN-TECH Horizon2020 project

The aim of the FIN-TECH Horizon2020 project is to develop a knowledge exchange platform to promote sustainable FinTech innovation. This aim has been pursued through two years of research and dissemination activity, coordinated by independent academic centres, aimed at developing and testing best practices in all domains of FinTech, with special emphasis on FinTech risk management. The network involves regulatory authorities, FinTech companies, financial institutions, and Universities of the 28 EU countries (plus Switzerland) who exchange their knowledge and practically implement and validate the proposed risk management practices, participating to the network-level and regional knowledge exchange and dissemination activities.

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The workshop and mini conference
(please see overleaf for the full schedule of talks)

Dates: Thursday, 29th April and Friday, 30th April

Venue: online

Please register here to receive login details: [Link](#)

Dublin De-Fi and Digital Finance and Financial Services Workshop and Mini-Conference (D³FSC)

Day one: Thursday, 29th April

(All times according to the Dublin/London time zone)

10:00 – 10:15 Introduction and welcome message by Alessia Paccagnini and Valerio Potì, Smurfit Graduate Business School, University College Dublin

10:15 – 11:00 Study Case 1 FIN-TECH Horizon2020 project

Claudia Tarantola, University of Pavia, *A statistical approach for assessing cyber risk via ordered response models*

11:00 – 11:15 Break in Breakout Rooms

11:15 – 13:15 Invited Section: Cryptocurrency price dynamics and pricing

Simon Trimborn, City University Hong Kong, *Informative Effects of Experts Sentiment on the Return Predictability of Cryptocurrency*

Victoria Dobrynskaya, HSE University, *Is Downside Risk Priced in Cryptocurrency Market?*

Richard McGee, UCD, *Which Bitcoin markets trade in response to realized volatility? A high frequency analysis of futures and spot exchanges*

Chair: Richard McGee, UCD

13:15 – 14:00 Lunch Break

14:00 – 14:35 Study Case 2 FIN-TECH Horizon2020 project

Emanuela Raffinetti, University of Pavia, *Cyber risk management with rank-based models and explainable AI*

14:35 – 15:10 Study Case 3 FIN-TECH Horizon2020 project

Thomas Leach, University of Pavia, *Operational and cyber risk in the financial sector*

15:10 – 15:15 Break

15:15 – 17:15 Invited Section: Microstructure of crypto-markets

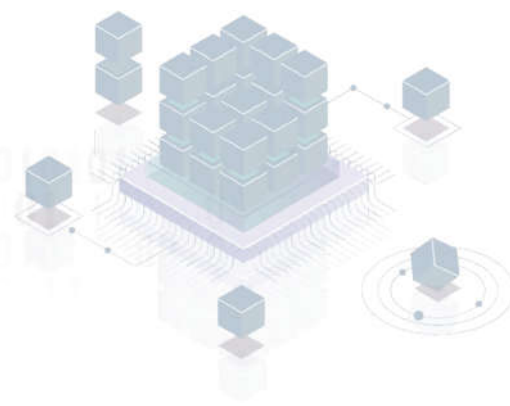
Ye Li, The Ohio State University Fisher College of Business, *Managing Stablecoins: Optimal Strategies, Regulation, and Transaction Data as Productive Capital*

Andreas Park, University of Toronto, *The Conceptual Flaws of Constant Product Automated Market Making*

Valerio Potì, UCD, *Small and Big Fish in the Crypto Aquarium*

Chair: Tiffany Thng, UCD

17:15 – 17:30 Day one closing remarks



Day Two: Friday, 30th April

(All times according to the Dublin/London time zone)

10:15 – 10:30 Introduction

10:30 - 12:00 Invited Section: People, Markets and Machines

Cal Muckley, UCD, *Countering fraud with AI*

Marco Lorusso, Newcastle University Business School, *A Bayesian DSGE Approach for Modelling Cryptocurrency*

Chair: Anita Suurlaht, UCD

12:00 – 12:30 Break in Breakout Rooms

12:30 - 13:30 PhD students Session

David Tercero Lucas, Universitat Autònoma de Barcelona, *The Sociology of Cryptocurrency Investments*

Apostolos Chalkis, National and Kapodistrian University of Athens, *Modeling of shock events in cryptocurrency markets*

Yuting Chen, UCD, *COVID Narrative Risk: A Computational Linguistic Approach to the Econometric Identification of the Market Impact of Narratives During the COVID-19 Pandemic*

Chair: Yuting Chen, UCD

13:30 – 14:15 Lunch Break

14:15 – 15:15 Keynote Speech

Wolfgang Haerdle on "*Hedging Cryptos with Futures*", introduced by **Valerio Potì**

15:15 – 15:30 Break in Breakout Rooms

15:30 – 17:30 Invited Section: Cryptocurrency investing

Daniele Bianchi, Queen Mary University, *On the Performance of Cryptocurrency Funds*

Larisa Yarovaya, Southampton Business School, *The Cryptocurrency Uncertainty Index*

Pierangelo De Pace, Pomona College, *Comovement and Instability in Cryptocurrency Markets*

Chair: Alessia Paccagnini, UCD

17:30 – 17:45 Break in Breakout Rooms

17:45 – 18:00 Closing remarks by Professor John Cotter, Head of Banking & Finance at UCD M. Smurfit School of Business

Organizers:

Alessia Paccagnini, UCD

Valerio Potì, UCD

Andreas Hoepner, UCD

