

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

**SUPTECH WORKSHOP I
April 17-18, 2019**

**Venue: Hellenic Capital Market
Commission
1 Kolokotroni & Stadiou Str., 105 62
Athens, Greece**

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 Paolo Giudici
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

Pre-registration required:

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

Please complete the evaluation form at the end of the workshop:

<https://www.fintech-ho2020.eu/free/app/evaluation-suptech-athens>

Notes: the program is subject to changes.