

AGENDA

SUPTECH WORKSHOP I

Fin – Tech HO2020 project

March 14-15, 2019

**Venue: The Congress Centre
of the Czech National Bank**

**Small Hall
Senovážné náměstí 30
Prague**

Day 1

09.30 – 10.00	Registration
10.00 – 11.00	Opening and Introduction to the FIN-TECH project Oleg Deev
10.30 – 12.30	Background Session I – Standard methods Simple and multiple linear regression: Quantifying P2P loan risk-factors (with hands-on coding examples in R) Štefan Lyócsa
12.30 – 13.30	Lunch break
13.30 – 17.30	Background Session II – Advanced methods Lasso, Ridge, Elastic net: Improving prediction models (with hands-on coding examples in R) Štefan Lyócsa

Day 2

09.00 – 11.00	Background Session III – Logistic regression Credit risk analysis in P2P lending Štefan Lyócsa
11.00 – 12.30	Background Session IV – Network Analysis Applications of network analysis in financial risk management Oleg Deev
12.30 – 13.00	Discussion and feedback Štefan Lyócsa, Oleg Deev

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