

WP2, WP3, WP4



FIN-TECH Management Board
18 May 2020, University College London

Overview

1) Research activity

2) Repository activity

WP2

BDA

WP3

AI

WP4

BLOCKCHAIN

Research activity – selected use cases

3 use cases

WP2

BDA

3 use cases

WP3

AI

3 use cases


WP4

BLOCKCHAIN

Open source paper, code and dataset

Find more on our FINTECH platform (<https://www.fintech-ho2020.eu/>)

Research activity – consortium papers




Grant Management

Project Continuous Report

n002id1k (EXTERNAL) ?

825215 (FIN-TECH)
CSA



Call: H2020-ICT-2018-20
Topic: ICT-35-2018
Unit: CNECT/F/03

Summary for publication

Deliverables Ethics, DMP, Other Reports

Milestones

Critical Risks

Publications

Disseminat...

Patents (IPR)

Innovation

SME Impact

Gender

ABS Regulation

Publications

No publication has been added for this project yet

Project publications (26 publications)


Show Filters Clear Filters

Publications

Manually add publication

No.	Type	Title	Authors	Title of the Journal/Proc./Book	Number, date or freq. of the Journal/Proc./Book	Is Peer-reviewed?	Is Open Access?	DOI	Repository Link	Actions
1	Article in J	Network Based Scoring Models to Improve Credit Risk	Paolo Giudici, Branka Hadji-Mish	Frontiers in Artificial Intelligence	2	Yes	Gold	10.3389/frai.2019.00003		✕
2	Article in J	Factorial Network Models to Improve P2P Credit Risk	Daniel Felix Ahelegbey, Paolo Gi	Frontiers in Artificial Intelligence	2	Yes	Gold	10.3389/frai.2019.00008		✕
3	Article in J	Spatial Regression Models to Improve P2P Credit Risk	Arianna Agosto, Paolo Giudici, Tr	Frontiers in Artificial Intelligence	2	Yes	Gold	10.3389/frai.2019.00006		✕
4	Article in J	Sentiment Analysis of European Bonds 2016-2018	Peter Schwendner, Martin Schüle	Frontiers in Artificial Intelligence	2	Yes	Gold	10.3389/frai.2019.00020		✕
5	Article in J	Explainable AI in Credit Risk Management	Niklas Bussmann, Paolo Giudici,	SSRN Electronic Journal		No	Green	10.2139/ssrn.3506274		✕
6	Article in J	Can Cryptocurrencies Preserve Privacy and Comply Wi	Geoff Goodell, Tomaso Aste	Frontiers in Blockchain	2	Yes	Gold	10.3389/fbloc.2019.00004	🔗	✕
7	Article in J	Fintech Risk Management: A Research Challenge for Ai	Paolo Giudici	Frontiers in Artificial Intelligence	1	Yes	Gold	10.3389/frai.2018.00001		✕
8	Article in J	Lead Behaviour in Bitcoin Markets	Ying Chen, Paolo Giudici, Branka	Risks	8/1	Yes	Gold	10.3390/risks8010004		✕
9	Article in J	High Frequency Price Change Spillovers in Bitcoin Mar	Giudici, Pagnottoni	Risks	7/4	Yes	Gold	10.3390/risks7040111		✕
10	Article in J	A Decentralised Digital Identity Architecture	Goodell, Geoff; Aste, Tomaso	Frontiers in Blockchain , 2 , Article 17. (201	1	Yes	Gold	10.3389/fbloc.2019.00017	🔗	✕

Research activity – consortium papers



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825215 (FIN-TECH) CSA

THE FRAMEWORK PROGRAMME FOR RESEARCH AND INNOVATION

HORIZON 2020

Call: H2020-ICT-2018-20
Topic: ICT-35-2018 Unit: CNECT/F/03

Summary for publication ✓

Deliverables Ethics, DMP, Other Reports ⓘ

Milestones ⓘ

Critical Risks ✓

Publications ✓

Disseminat... ✓

Patents (IPR) ✓

Innovation ✓

SME Impact ✓

Gender ✓

ABS Regulation ⓘ

Publications ⓘ SAVE

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Project publications (26 publications) ⓘ

[Show Filters](#) [Clear Filters](#)

[Publications](#) [Manually add publication](#)

No. ▲	Type	Title	Authors	Title of the Journal/Proc./Book	Number, date or freq. of the Journal/Proc./Book	Is Peer-reviewed?	Is Open Access?	DOI	Repository Link	Actions
11	Article in J	Cryptocurrency market structure: connecting emotior	Tomaso Aste	Digital Finance	1/1-4	Yes	Gold	10.1007/s42521-019-00008-9	↗	✕
12	Article in J	Network based credit risk models	Paolo Giudici, Branka Hadji-Mish	Quality Engineering		Yes	No	10.1080/08982112.2019.1655151		✕
13	Article in J	Latent factor models for credit scoring in P2P systems	Daniel Felix Ahelegbey, Paolo Gi	Physica A: Statistical Mechanics and its App	522	Yes	No	10.1016/j.physa.2019.01.130		✕
14	Article in J	Crypto price discovery through correlation networks	Paolo Giudici, Gloria Polinesi	Annals of Operations Research		Yes	No	10.1007/s10479-019-03282-3		✕
15	Article in J	AN AI APPROACH TO MEASURING FINANCIAL RISK	LINING YU, WOLFGANG KARL HÄ	The Singapore Economic Review		Yes	No	10.1142/s0217590819500668		✕
16	Article in J	Fin vs. Tech: Determinants of Fintech Start-Up Emerge	Theodor Cojoianu, Gordon L. Cl	SSRN Electronic Journal		No	Green	10.2139/ssrn.3347755		✕
17	Article in J	Momentum and contrarian effects on the cryptocurrei	Krzysztof Kosci, Pawel Sakowski,	Physica A: Statistical Mechanics and its App	523	Yes	No	10.1016/j.physa.2019.02.057		✕
18	Article in J	Assessment of Machine Learning Performance for Deci	Javier Arroyo, Francesco Corea,	IEEE Access	7	Yes	Gold	10.1109/access.2019.2938659		✕
19	Article in J	Crypto assets: the role of ICO tokens within a well-div	Saman Adhami, Dominique Gueg	Journal of Industrial and Business Economic		Yes	No	10.1007/s40812-019-00141-x		✕
20	Article in J	A probative value for authentication use case blockch	Dominique Guégan, Christophe	Digital Finance	1/1-4	Yes	No	10.1007/s42521-019-00003-0		✕


Research activity – consortium papers



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21	Article in J	Initial Crypto-Asset Offerings (ICOs), Tokenization and	Stéphane Blemus, Dominique Gu	SSRN Electronic Journal		No	Green	10.2139/ssrn.3350771		✕
22	Article in J	Analysing Social Media Forums to Discover Potential C	Andrew Burnie, Emine Yilmaz, Ti	Frontiers in Blockchain	3	Yes	Gold	10.3389/fbloc.2020.00001		✕
23	Article in J	Explainability of a Machine Learning Granting Scoring	Miller Janny Ariza-Garzon, Javie	IEEE Access	8	Yes	Gold	10.1109/access.2020.2984412		✕
24	Article in J	A Poisson Autoregressive Model to Understand COVID-	Arianna Agosto, Paolo Giudici	SSRN Electronic Journal		No	Green	10.2139/ssrn.3551626		✕
25	Article in J	Initial Coin Offerings: Risk or Opportunity?	Anca Mirela Toma, Paola Cerchie	Frontiers in Artificial Intelligence	3	Yes	Gold	10.3389/frai.2020.00018		✕
26	Article in J	The Leaders, the Laggards, and the "Vulnerables"	Veni Arakelian, Shatha Qamhie	Risks	8/1	Yes	Gold	10.3390/risks8010026		✕

Repository activity

- BDA (WP2, Leader: Humboldt University of Berlin)
- AI (WP3, Leader: University College London)
- BLOCKCHAIN (WP4, Leader: Zurich University of Applied Science)

[Repositories here](#)