



SUPTECH WORKSHOP III BLOCKCHAIN

German Bundesbank
Online workshop via WebEx
DATE: June 17, 2021

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This SupTech workshop is part of the Project 'FIN-TECH Horizon 2020' funded by the EU. It covers aspects of Financial Modelling and Fintech Risk Management.

At this third Suptech workshop participants will learn the Blockchain technology architecture and its applications in finance, such as crypto-tokens and smart contracts. The course is mainly focused on the statistical analysis of cryptos as a new class of financial assets by introducing techniques to analyze the riskiness of cryptos and their classification.

The speakers of the event are: Professor Wolfgang Karl Härdle, Dr. Ala Petukhina, Professor Javier Arroyo, Professor Daniel Pele, Researchers of Blockchain research center of Humboldt universitiät zu Berlin: Elizaveta Zinovieva, Raphael Reule and Min-Bin Lin.

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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AGENDA

SUPTECH WORKSHOP III

Fin – Tech HO2020 project

June 17th, 2021
Online via Webex
Deutsche Bundesbank



BLOCKCHAIN SUPTECH WORKSHOP

9.00 – 9.10

Introduction

| Markus Grimm, Bundesbank, Alla Petukhina, HU Berlin

9.10 – 10.30

Session 1: Understanding cryptos

| Raphael Reule, Wolfgang K Härdle, HU Berlin

10.30 – 10.45

Coffee break

10.45 – 12.00

Session 2: What is Blockchain? (with coding examples)

| Min Bin Lin, HU Berlin

12.00 – 13.00

Lunch Break

13.00 – 14.15

Session 3: Understanding Smart contracts (with coding examples)

| Elizaveta Zinovieva, HU Berlin

14.15 – 14.30

Coffee break

14.30 – 15.00

Session 4

Use Case III: A statistical classification of cryptos

| Daniel Pele, Bucharest University of Economic Studies

15.00 – 15.30

Use Case IV: Financial risk meter for cryptos

| Anna Shchekina, HU Berlin

15.30 – 16.00

Use Case V: Analysis of the cryptos market applying different prototype-based clustering techniques.

| Javier Arroyo Gallardo, Complutense University of Madrid

16.00 – 16.30

Wrap-up session

| Alla Petukhina, Markus Grimm

Note: This program is subject to changes.

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