



SUPTECH WORKSHOP I CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

19-20 August 2019 UKNF – Polish Financial Supervision Authority Warsaw, Poland



DAY I: 19 August 2019, 8:30 - 16.30

8.30 – 9.00	Registration
9.00 – 10.00	Opening, introduction and overview of the FIN-TECH project prof. Ryszard Kokoszczyński Dr Piotr Wójcik
10.00 – 11.30	Why analyze (big) data? Dr Piotr Wójcik
11.30 – 11.45	Coffee break
11.45 – 13.15	How to analyze (big) data? Dr Piotr Wójcik
13.15 – 14.15	Lunch break
14.15 – 15.45	Introduction to predictive models used in credit risk evaluation on the example of P2P lending Dr Piotr Wójcik
15.45 - 16.30	Discussion and closing of SUPTECH WORKSHOP part I

DAY 2: 20 August 2019, 8:30 - 16.30

8.30 - 9.00	Registration
9.00 – 10.30	Explanation of statistical tools applied in the use cases Dr Piotr Wójcik
10.30 – 11.45	Use case I "Network based scoring models" Dr Piotr Wójcik
11.45 – 12.00	Coffee break
12.00 – 13.15	Use case II "Factorial network models to improve P2P credit risk management" Dr Piotr Wójcik
13.15 – 14.15	Lunch break
14.15 – 15.30	Use Case IV "Loan screening and default prediction with Machine Learning and Deep Neural Networks" Dr Piotr Wójcik
15.45 - 16.30	Discussion and closing of SUPTECH WORKSHOP part II

Link to Registration form for SUPTECH WORKSHOP

NOTES: this program is subject to changes

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