



AGENDA

SUPTECH WORKSHOP I CREDIT RISK MODELS

Fin – Tech HO2020 project

Day 1: 17.05. 2019

Room 04, Entrance B, ASF Romania

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|----------------------|---|
| 13.30 – 14.00 | Registration and networking |
| 14.00 – 15.45 | Opening and Overview of the FIN-TECH project <i>Vasile Alecsandru Strat & Daniel Traian Pele</i> Background (part I) Big data analytics, Statistical learning from data, Data and benchmark analysis <i>Vasile Alecsandru Strat & Daniel Traian Pele</i> |
| 15.45 – 16.00 | Coffee break |
| 16.00 – 18.00 | Big data analytics – ASF (Romanian context) <i>(investments funds, pension funds, measurements of the liquidity risks, assessment of the contagion risks)</i> <i>Vasile Alecsandru Strat & Daniel Traian Pele</i> |

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