

SUPTECH WORKSHOP III

BLOCKCHAIN ONLINE MEETING



Portugal
27, 29 April and 4, 6 May 2021

BLOCKCHAIN

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.

Different alternative approaches may be useful to quantify and/or decipher risks associated with the emergence of blockchain technology, for both RegTech and SupTech purposes.

During this SupTech workshop participants will learn how to apply data science regarding blockchain topics.

REGISTRATION

[Register for free here](#)

[Download the agenda](#)

[Evaluation form](#)

Visit us at
www.fintech-ho2020.eu

TARGET AUDIENCE BACKGROUND

- The Workshop is aimed at persons interested in financial modelling and technological innovations in Economy.
- Some background in statistics and quantitative modelling is recommended.

*** This project has received funding from the European Union's Horizon 2020 research and innovation programme under grant agreement No 825215 (Topic: ICT-35-2018 Type of action: CSA). All material presented here reflects only the authors' view. The European Commission is not responsible for any use that may be made of the information it contains.***

SUPTECH WORKSHOPS IN PORTUGAL

**AI, Market Risk and
Robot Advisory**
Online

December 10, 11, 14 and 15, 2020

1

Big Data Analytics

CMVM, Lisbon

June, 6, 7, 18 and 19, 2019

2

3

Blockchain

Online

27, 29 April and 4, 6 May 2021

Supervisory technology framework:

28 X 3 SupTech Workshops,
sharing use cases with national supervisors

Regulatory compliance framework:

6 RegTech Workshops,
sharing use cases with fintech hubs

[All agendas of the past SupTech workshops here](#)

INVITATION FOR BANKS AND INSURERS

New financial technologies as Big Data Analytics, AI and Blockchain are used in innovation departments at banks/insurers and at Fintech startups.

YOU ARE INVITED TO BECOME AN EVALUATOR OF THE SERIES OF REG-TECH SESSIONS AND SHAPE THE LANDSCAPE OF RESEARCH SANDBOXING IN THE EU.

Within 2 years 6 RegTech sessions take place across Europe, covering topics such as:

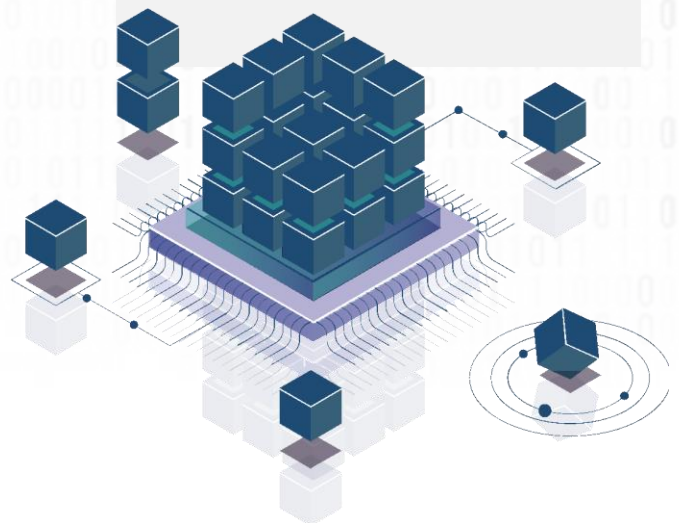
- Artificial Intelligence
- Market risk management
- Credit risk management
- Operational risk management
- Creditworthiness
- Assessment
- Blockchain technologies
- Innovative payments
- Peer2Peer lending
- Robot-Advisory
- Big Data Analytics

Contact us if you are interested in becoming an evaluating bank that participates in the **RegTech** sessions and gives feedback about the workshops, models and use cases.

Contact us at:

info@fintech-ho2020.eu

Your benefit: get to know the latest trends / developments in RegTech and FinTech Risk Management and engage as a thought leader on EU level.



AGENDA part I

BLOCKCHAIN



April 27, 2021 | 14.00 – 18.00

14.00 – 14.20

Overview of the FIN-TECH Project

Pedro Amorim

14.20 – 16.00

The landscape of blockchain and cryptocurrencies

Fred Antunes

16.00 – 16.30

Coffee break and Discussion

16.30 – 18.00

**Case study: Analysis of the cryptocurrency market
applying different prototype**

Pedro Amorim

April 29, 2021 | 09.00 – 13.00

09.00 – 11.00

**Blockchain governance: reducing trusted third parties
with Decred Project**

Marcelo de Almeida Martins

11.00 – 11.30

Coffee break and Discussion

11.30 – 13.00

**Case study: Analysis of the cryptocurrency market
applying different prototype-based clustering techniques**

Pedro Campos

AGENDA part II

BLOCKCHAIN



May 4, 2021 | 09.00 – 13.00

09.00 – 11.00

Advanced Explainable AI

Gonalo Figueira

11.00 – 11.30

Coffee break and Discussion

11.30 – 13.00

Case-study: Cyber risk management with rank based models and explainable AI

Gonalo Figueira

May 6, 2021 | 14.00 – 18.00

14.00 – 16.00

Smart Contracts and Blockchain

Mrio Lopes

16.00 – 16.30

Coffee break and Discussion

16.30 – 17.00

Case-study: Fostering consumer bargaining and e-procurement through a decentralized marketplace on the blockchain

Mrio Lopes

17.00 – 18.00

Governance and regulatory issues of cryptos and DeFis: challenges and opportunities

Ian Gauci

SPEAKERS



PEDRO AMORIM is an Assistant Professor (with habilitation) at Industrial Engineering and Management Department at FEUP and also an invited professor at Porto Business School. Since 2016, he is the Head of Research Center for Industrial Engineering and Management from INESC Technology and Science. In 2014, he co-founded LTPlabs, a boutique analytical-driven consultancy company, which applies advanced analytical methods to help make better complex decisions.



PEDRO CAMPOS is an Assistant Professor at the Faculty of Economics of the University of Porto (UP), with a PhD in Management Sciences by U. Porto and Bsc in Applied Mathematics (U.Portucalense). He is a researcher at LIAAD (Laboratory of Artificial Intelligence and Decision Support), a group belonging to INESC TEC. He coordinates the Post-Graduate Program of Business Intelligence and Analytics at Porto Business School. Currently, Pedro is also the Director of Methodology at Statistics Portugal.



IAN GAUCI is the Managing Partner of GTG Advocates. He advises multiple government bodies and operators on various laws and issues, ranging from consumer, competition, data protection, telecommunications, fintech, cryptos and blockchain laws. He was also the legal expert of Malta's National Blockchain Taskforce and one of the co-authors of the Laws in Malta. Dr Gauci is recognized by Lexology as the foremost Technology Lawyer and is ranked as Band 1 lawyer in the Chambers and Partners Fintech Rankings. Dr Gauci is also ranked as a Tier 1 lawyer in the Fintech sector by Legal 500.



FRED ANTUNES born in Lisbon, Portugal and it is one of the first Bitcoin early adopters in the country. Graduated in Philosophy, post-graduated in marketing and communication, and senior researcher in and neuro-marketing. Crypto-enthusiast from the time of "Cypherpunks", in the end of 2009 started to investigate the impact of the blockchain technology in the human society as a solution of governance. At the moment he is the current board president of the Portuguese blockchain and cryptocurrencies association and works for multiple blockchain projects as strategic advisor.

SPEAKERS



MÁRIO LOPES is an Assistant Professor at Industrial Engineering and Management Department at FEUP. He conducts R&D and consultancy projects on the following streams: text mining and clinical decision-making in oncology, and blockchain. He leads a team of PhDs and PhDs students that are currently developing and applying Machine Learning algorithms to the biggest Portuguese oncological hospital. He manages a joint project with Carnegie Mellon University for developing a customer-push e-marketplace over Blockchain (uses Ethereum and Enigma). Also developing a P2P renewable energy market over the blockchain for prosumers.



GONÇALO FIGUEIRA is an Assistant Professor at Industrial Engineering and Management Department at FEUP. He is a Senior Researcher at INESC TEC. His expertise is in the areas of supply chain management, business analytics and decision support systems. He has published 20 articles in international outlets such as Computers and OR, Omega and Decision Support Systems. He has been a Researcher/Consultant/Manager in 20 R&D projects in the areas of operations management and artificial intelligence.



MARCELO MARTINS is a Security Engineer and has been working with information security for almost 20 years. With a background in Business Management, Finance and Innovation Economics and Management, Marcelo likes to build and break software and has always been teaching cybersecurity and information security management. He is a contributor of Decred Project, a cryptocurrency that implements a PoW+PoS security mechanism to increase governance and security and make attacks more expensive.

EVENT ORGANIZER



The FIN-TECH consortium consists of 24 research partners who develop risk management models. The FIN-TECH consortium collaborates with international regulators, European supervisors and European Fintech hubs.

www.fintech-ho2020.eu

EVENT SUPPORTERS



INESC TEC is a private, non-profit public utility institution, and an Associate Laboratory. The Institute dedicates to scientific research and technological development, technology transfer, advanced consulting and training, and pre-incubation of new tech-based companies.

www.inesctec.pt



CMVM - Comissão do Mercado de Valores Mobiliários (Portuguese Securities Market Commission) was established in May 1991 and is tasked with supervising and regulating the financial instruments markets as well as the agents operating within those markets and promoting investor protection.

www.cmvm.pt



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 robot-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.



The Pavia University team (above); the project partners (below)



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SUPTECH WORKSHOP III Blockchain

Fin – Tech HO2020 project

27, 29 April
4, 6 May
Online event

27 April 2021 14.00 – 18.00

14.00 – 14.20	Overview of the FIN-TECH Project Pedro Amorim
14.20 – 16.00	The landscape of blockchain and cryptocurrencies Fred Antunes
16.00 – 16.30	Coffee break and Discussion
16.30 – 18.00	Case study: Analysis of the cryptocurrency market applying different prototype Pedro Amorim

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29 April 2021 09.00 – 13.00

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|----------------------|---|
| 09.00 – 11.00 | Blockchain governance: reducing trusted third parties with Decred Project
Marcelo de Almeida Martins |
| 11.00 – 11.30 | Coffee break and Discussion |
| 11.30 – 13.00 | Case-study: Analysis of the cryptocurrency market applying different prototype-based clustering techniques
Pedro Campos |

4 May 2021 09.00 – 13.00

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|----------------------|--|
| 09.00 – 11.00 | Advanced Explainable AI
Gonçalo Figueira |
| 11.00 – 11.30 | Coffee break and Discussion |
| 11.30 – 13.00 | Case-study: Cyber risk management with rank based models and explainable AI
Gonçalo Figueira |

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6 May 2021 14.00 – 18.00

14.00 – 16.00	Smart Contracts and Blockchain Mário Lopes
16.00 – 16.30	Coffee break and Discussion
16.30 – 17.00	Case-study: Fostering consumer bargaining and e-procurement through a decentralized marketplace on the blockchain Mário Lopes
17.00 – 18.00	Governance and regulatory issues of cryptos and DeFis: challenges and opportunities Ian Gauci

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