

# EU Fin-Tech Horizon2020 REG-TECH WORKSHOP V RISK IN BLOCKCHAIN AND CRYPTOCURRENCIES ONLINE MEETING

OCTOBER 23, 2020 | H 9.00-16.30 (UTC/GMT +1)  
UNIVERSIDAD COMPLUTENSE MADRID  
MADRID, SPAIN

## DEVELOPING ALGORITHMS FOR FINTECH RISK MANAGEMENT

This RegTech workshop is part of the Project 'FIN-TECH Horizon 2020' funded by the EU. It covers aspects of Fintech Risk Management including a coding session in order to explore the opportunities and limitations offered by blockchain technologies applications to finance, specifically for Initial Coin Offerings (ICO) and crypto-assets.

During this RegTech workshops participants will learn how to apply data science in the development of predictive models for risk evaluation related to blockchain technologies applications and improve their coding and analytics skills.

## REGISTRATION

[Register for free here](#)

[Download the agenda](#)

Visit us at  
[www.fintech-ho2020.eu](http://www.fintech-ho2020.eu)

## SKILLS REQUIRED FOR THE CODING SESSION

- Some background in quantitative modeling, machine learning and risk analysis
- Some programming skills in R and /or python

\*\*\* 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). The content reflects only the author's view and the Commission is not responsible for any use that may be made of the information it contains.\*\*\*

# THE OTHER REG-TECH WORKSHOPS

1

**Milan by Modefinance**

Big Data Analytics

MARCH 29 2019

[Agenda](#), [Flyer](#)

2

**Frankfurt by Firamis**

Big Data Analytics

JUNE 28 2019

3

**Winterthur by ZHAW**

AI in Finance

SEPTEMBER 4 2019

4

**Vienna by WU Vienna**

[University of Economics and](#)

[Business](#)

AI in Finance

FEBRUARY 26 2020

5

**Madrid by Universidad**  
[Complutense de Madrid](#)

Blockchain

OCTOBER 23 2020

[Online meeting](#)

6

**Paris by Université Paris 1**

[Panthéon-Sorbonne](#)

Blockchain

NOVEMBER 5 2020

[All agendas of the past Regtech 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.

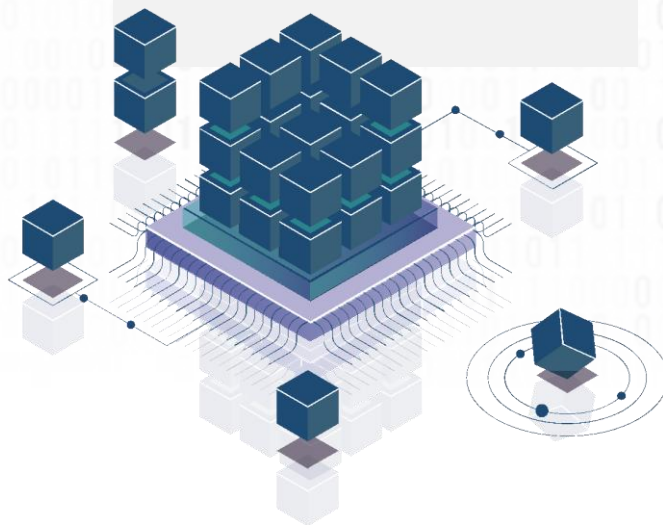
YOU ARE INVITED TO BECOME AN EVALUATOR OF THE SERIES OF REG-TECH SESSIONS AND SHAPE THE LANDSCAPE OF RESEARCH SANDBOXING IN THE EU.

**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
- Robo 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](mailto: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.





# SPEAKERS



**WOLFGANG KARL HÄRDLE** attained his Dr. rer. nat. in Mathematics at Universität Heidelberg in 1982 and in 1988 his habilitation at Universität Bonn. He is Ladislaus von Bortkiewicz Professor of Statistics at Humboldt-Universität zu Berlin and the director of the Sino German Graduate School (洪堡大学 + 厦门大学) IRTG1792 on "High dimensional non stationary time series analysis". He also serves as head of the joint BRC Blockchain Research Center (with U Zürich).

His research focuses on data sciences, dimension reduction and quantitative finance. He has published over 30 books and more than 300 papers in top statistical, econometrics and finance journals. He has professional experience in financial engineering, smart data analytics, machine learning and cryptocurrency markets. He has created a financial risk meter, FRM hu.berlin/frm, a cryptocurrency index, CRIX thecix.de. and organises regularly blockchainights.com



**JOERG OSTERRIEDER** is Professor of Finance and Risk Modelling at Zurich University of Applied Sciences in Switzerland.

His research interests are automation, digitalization and industrialization of the finance industry, financial mathematics, algorithmic trading and portfolio management. Joerg earned a PhD in financial mathematics at ETH Zurich before joining the financial industry. During his career, Joerg worked at Merrill Lynch, Goldman Sachs, Credit Suisse and Man Investments.

Joerg is associate editor of Digital Finance and Frontiers in Artificial Intelligence in Finance. Together with his team, he is running several large research projects on European and national level, focussing on applied quantitative topics.

He is the main organizer of an annual conference on Artificial Intelligence in Finance and Industry which regularly attracts more than 200 participants.

Since September 2020, he serves as the Action Chair and scientific grant-holder of the COST (Cooperation in Science and Technology) Action CA19130, Fintech and Artificial Intelligence in Finance, with 32 countries and 150 researchers participating.

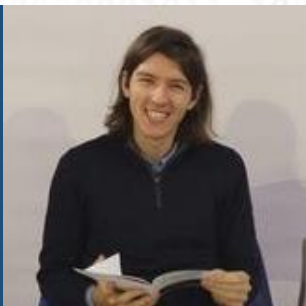


**ANCA MIRELA TOMA** is a Research fellow at the University of Pavia, Department of Economics and Management. She is also a PhD fellow in Applied Economics and Management at the University of Bergamo. Currently, she works on textual and statistical analysis models applied to fintech risk management.

# SPEAKERS



**RUI REN** is now a postdoc in Humboldt-Universität zu Berlin. Her research interests focus on Financial Econometrics, Behavioral Finance and Risk Analysis. She completed her PhD at University of Chinese Academy of Sciences in June 2019. She will start Marie Skłodowska-Curie Individual Fellowship (European Fellowship) under Horizon 2020 Framework Programme in 2021.



**THOMAS LEACH** PhD student at the University of Pavia in the Department of Engineering, he holds a Master in Macroeconomic Policy and Financial Markets from the Barcelona Graduate School of Economics. Prior to starting the PhD he worked on blockchain and digital payments at the European Central Bank and R3. His research is primarily focused on FinTech, in particular, digital money and central bank digital currencies, as well as cyber and operational risk.



**DANIEL TRAIAN PELE** graduated Mathematics and got his Master in Stochastic Processes and Theoretical Statistics at the University of Bucharest. He got his Ph.D. in Statistics and habilitation in Statistics at the Bucharest University of Economic Studies. He currently serves as a Professor at the Department of Statistics and Econometrics, the Bucharest University of Economic Studies, Romania. He is author of scientific publications in internationally refereed journals. The corresponding research profile is that of a data scientist, focused on statistical modelling of financial markets.

He was a postdoctoral researcher at ICMA Centre, Reading University, United Kingdom and a Guest Researcher at Research Data Center from Department of Statistics, Humboldt University from Berlin and International Research Training Group 1792 "High Dimensional Nonstationary Time Series", Humboldt University from Berlin (2018, 2019). He is the co-founder of SAS Centre of Excellence in the Bucharest University of Economic Studies (2009), aiming to use SAS as a platform for analytics with applications in economy and finance. He is also a World Bank and European Investment Bank consultant in Romania and he taught courses of Statistics, Econometrics and SAS for the employees of the Romanian National Bank (BNR), National Statistical Institute (INS) and other financial institutions.

# ORGANIZERS



**JAVIER ARROYO**, Associate Professor at Universidad Complutense de Madrid. Received the PhD degree in computer science from Universidad Pontificia Comillas, in 2008. Since 2013, he has been an Associate Professor with the Department of Software Engineering and Artificial Intelligence, Universidad Complutense de Madrid (UCM), and a Researcher with the Instituto de Tecnología del Conocimiento. His research interests include time series forecasting and machine learning applied to different domains and real-life problems. He is currently the PI of a national research project on Decentralized Autonomous Organizations in the blockchain and of the H2020 Fin-Tech project at UCM.



**JOCHEN PAPENBROCK**, executive board member of the EU Horizon2020 project FIN-TECH ([www.fintech-ho2020.eu](http://www.fintech-ho2020.eu)), CEO and Founder of Firamis GmbH. Jochen is a FinTech entrepreneur and researcher in applied artificial intelligence and data science. He holds a doctorate degree from Karlsruhe Institute of Technology. He is also a coder, speaker, conference organiser, and ecosystem shaper in AI in Financial Services, co-speciality-editor-in-chief of the Frontiers journal "AI in Finance" and vice chairman of the association "AI in Financial Services". LinkedIn profile:

<https://www.linkedin.com/in/jochenpapenbrock/>

Jochen leads the RegTech WP6 workpackage of the FINTECH Horizon 2020 project.



**PAOLO GIUDICI** Professor of Statistics at the University of Pavia. Lecturer of Statistics, Economic Statistics, Experimental Statistics, Data mining, Data science, Financial risk management.

Author of several scientific publications. The publications appeared in: Journal of the Royal Statistical Society, Journal of Business and Economics Statistics, Biometrika, Computational Statistics and data analysis, Journal of Computational and graphical statistics, Expert systems with applications, Machine Learning, Neurocomputing, Journal of the Operational Research Society, Journal of Banking and Finance, Journal of Financial Stability.

Coordinator of 11 funded scientific projects, among which the European Horizon2020 project "FIN-TECH: Financial supervision and Technological compliance" (2019-2020) and the European VI programme project on "Multi industry semantic based business intelligence" (2006-2010).

Chief Editor of "Artificial Intelligence in Finance", Frontiers. Associate Editor of "Digital Finance", Springer; and of "Risks", MDPI. Previously AE of ASMBI and SMA. Member of the National committee for the career progression of statistics professors (ASN 2018-2020).

# 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](http://www.fintech-ho2020.eu)

# EVENT SUPPORTERS



Frontiers in Artificial Intelligence is a peer-reviewed Open Access Journal that publishes cutting-edge research on the AI revolution. The focus section on AI in Finance addresses the significant impact that data science innovations have on financial processes and services.

<https://www.frontiersin.org>



AEFI encourages and supports all initiatives that create a favourable environment for the development of Fintech companies in Spain, as well as the improvement of regulatory standards for the entire ecosystem.

<https://www.asociacionfintech.es>





# 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



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



Visit us at  
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