AGENDA

First Fintech Workshop on AI, Financial Automation and Market Risk

Fin – Tech HO2020 project

19 May 2020
University College London

9.00	**Registration**
9.20	***Tomaso Aste (University College London)*** *Welcome*
9.30	***Wolfgang Karl Haerdle (Humboldt University of Berlin)*** *FRM@Europe: The Financial Risk Meter for European Assets*
10.00	***Ying Chen (National University of Singapore)*** *Topic Sentiment Asset Pricing with DNN Supervised Learning*
10.30	***Bihong Huang (Asian Development Bank)*** *Networking with Peers: Evidence from a P2P Lending Platform*
11.00	**Coffee break & Short talks**
11.30	***Daniel Heller (University College London)*** *Digital money: the tension between technology and regulation*
12.00	***Sam Hastings (Financial Conduct Authority London)*** *Project Aegis: The Money Laundering Regulations*

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12.30	***Javier Arroyo (Complutense University of Madrid)*** *Explainability of a Machine Learning Granting Scoring Model in Peer-to-Peer Lending*
13.00	**Lunch break & Short talks**
14.00	***Paolo Giudici (University of Pavia)*** *Libra or Librae? Basket based stablecoins*
14.30	***Rapolas Lakavicius (European Commission)*** *EU Blockchain Strategy*
15.00	***Dror Kennett (FINRA)*** *Regulatory versus industry risk perspectives*
15.30	**Coffee break & Short talks**
16.00	***Jochen Papenbrock (Firamis)*** *XAI and Exploitation Strategy*
16.30	***Shatha Qamhieh Hashem (An Najah National University)*** *Option Price Forecasting using Multilayer Neural Networks*
17.00	***Victoria Thompson (Barclays)*** *TBD*