Call for Contributions for

Note: Onsite and Online Options

In order to accommodate a large number of situations, we are offering the option for either physical presence or virtual participation. We would be delighted if all authors manage to attend in person, but are aware that special circumstances are best handled by having flexible options.

Submission:

1. Inform the Chair: with the Title of your Contribution

2. Submission URL:

https://www.iariasubmit.org/conferences/submit/newcontribution.php?event=DATA+ANALYTICS+2020+Special

Please select Track Preference as **FTRM**

Special track

FTRM: FinTech Risk Management

Chairs and Coordinators

Dr. Arianna Agosto, Post-doctoral Researcher, Department of Economics and Management, University of Pavia, Italy

arianna.agosto@unipv.it

Dr. Paolo Giudici, Professor of Statistics, FinTech laboratory, University of Pavia, Italy

paolo.giudici@unipv.it

along with

DATA ANALYTICS 2020, The Ninth International Conference on Data Analytics

http://www.iaria.org/conferences2020/DATAANALYTICS20.html

October 25-29, 2020 - Nice, French Riviera, France

Financial Technologies (FinTech) arise when new technologies, such as big data analytics, artificial intelligence (AI) and blockchain are applied to develop new financial services. FinTech brings many opportunities for business and consumers, but also new risks. In digitally innovated banking and finance also traditional financial risks may increase and/or spread more easily.

For example, the direct connection between borrowers and lenders in in peer-to-peer lending platforms creates new potential credit contagion channels. Also market risk management becomes more challenging in robot advisory asset management, where investment strategies are implemented through trading algorithms. Operational and cyber risks emerge instead in innovative payments such as blockchain.

Developing models which fit the new context is thus a crucial need for financial stability and consumer protection. Therefore, we expect contributions on any facet related to financial operation, transactions, market predictions, risks analysis and associated technologies.

Topics include, but not limited to:

- Assessing the risks in the Fintech context
- Network models and interconnectedness
- Contagion risk models
- Systemic risk models (e.g., error correction models, pairwise and system-wide connectedness of Bitcoin exchange platforms, time-varying parameter models for dynamical networks)
- Volatility modeling

- Text analysis (e.g., Predictive textual analytics, successful and fraudulent activities, improving the assessment of operation risks in blockchain payments)
- Similarities and credits (e.g., Balance sheet similarities between the borrowings
  Credit risk models by clustering, latent risk factors, financial ratios)
- Fintech context data (e.g., Peer-to-peer lending, Cryptocurrency market, Robot advisory, Blockchain technologies)

Important Datelines
> Inform the Chair: As soon as you decide to contribute
> Submission: August 1, 2020
> Notification: August 21, 2020
> Registration: September 1, 2020
> Camera-ready: September 1, 2020
> *Note: These deadlines are somewhat flexible, providing arrangements*
> *are made ahead of time with the chair.*

Contribution Types
- Regular papers [in the proceedings, digital library]
- Short papers (work in progress) [in the proceedings, digital library]
- Posters: two pages [in the proceedings, digital library]
- Posters: slide only [slide-deck posted on www.iaria.org]
- Presentations: slide only [slide-deck posted on www.iaria.org]
- Demos: two pages [posted on www.iaria.org]

Paper Format
- See: http://www.iaria.org/format.html [both LaTex and .doc templates]
- Before submission, please check and comply with the editorial rules: http://www.iaria.org/editorialrules.html
- More information on camera ready preparations will be posted after the paper notifications are sent out.

Publications
- Extended versions of selected papers will be published in IARIA Journals: http://www.iariajournals.org
- Print proceedings will be available via Curran Associates, Inc.: http://www.proceedings.com/9769.html
- Articles will be archived in the free access ThinkMind Digital Library: http://www.thinkmind.org

Paper Submission
https://www.iariasubmit.org/conferences/submit/newcontribution.php?event=DATA+ANALYTICS+2020+Special
Please select Track Preference as **FTRM**

Registration
- Each accepted paper needs at least one full registration, before the camera-ready manuscript can be included in the proceedings.
- Registration fees are available at http://www.iaria.org/registration.html

Contacts
Chairs:
Arianna Agosto: arianna.agosto@unipv.it
Paolo Giudici: paolo.giudici@unipv.it
DATA ANALYTICS Logistics: steve@iaria.org