BIG DATA FOR THE BANKING AND FINANCE INDUSTRY
Rome, 25th and 26th October 2016

First Day – 25th October

BIG DATA: THE WORLD IS ASTIR

10.00 a.m. -10.30 a.m.

Welcome speech and introduction
Gianfranco Torriero, Vice Director General of **ABI**

Opening remarks
➢ **Giorgio Alleva**, *Chairman of* **ISTAT**

BIG DATA: THE VISION OF CENTRAL BANKS
Chaired by **Pietro Scabellone,** *Head of the Management Analysis Office* – **ABI**

10.30 a.m. - 11.30 a.m.

Speakers:
➢ **Juri Marcucci**, *Economics and Statistics Department* – **Bank of Italy**
➢ **Per Nymand-Andersen**, *Adviser to Senior Management* - **European Central Bank**
➢ **Stefano Nardelli,** *Senior Economist – Monetary Policy Strategy Division - Directorate General Economics* – **European Central Bank**

BIG DATA AND THE BANKING INDUSTRY: TOO BIG TO IGNORE
Chaired by **Vittorio Carlei**, *Professor of Advanced Analytics for the business sector* - **LUISS Guido Carli**

11.45 a.m. -1.00 p.m.

Main topics
- **From a traditional financial institution to a data company: change management model**
- **Big data between vision and strategy**
- **Big data governance**
- **The value of big data**

Speakers:
➢ **Paolo Giudici**, *Professor of Statistics* - **University of Pavia**
➢ **Valerio Cencig**, *Head of Data Office Central Department, Chief Financial Officer* - **Intesa Sanpaolo**
➢ **Riccardo Prodam**, *Head of R&D* - **Unicredit**
➢ **Simonetta Iarlori**, *Chief Operating Officer* - **Cassa Depositi e Prestiti**

BIG DATA BETWEEN NEW ORGANIZATIONAL MODELS AND SKILLS

Chaired by **Romano Stasi**, *Secretary General* – **ABI LAB**

2.00-4.00 p.m.

Main topics
- **From silos to the network**
- **The Innovation Lab on big data: skills required and organizational impacts**
- **Technological architecture and organizational architecture: analogies**
- **Organizational models and skills**
- **The new skills for tomorrow's banks**

Discussants:
- ➤ **Charalampos Sfyrakis**, *Vice President, Senior data Scientist* - **BARCLAYS PLC**
- ➤ **Pietro Ferraro**, *Data Management and Business Analytics Presales Manager* - **SAS**
- ➤ **Stefano Gatti**, *Head of Innovation & Data So*urces - **Cerved Group S.p.A.**
- ➤ **Massimiliano Nuccio** - **DESPINA -** *Big Data Lab, Department for Economics and Statistics*, **University of Turin**
- ➤ **Sergio Gianni**, *Partner* - **Avantage Reply**

BIG DATA BETWEEN ETHICS AND COMPLIANCE: BEYOND PARADIGMS?

Chaired by **Anna Monreale**, *Information Technology Department* – **University of Pisa**

4.00 p.m. - 6.00 p.m.

Main topics
- **The evolution of the regulatory framework**
- **Privacy in big data, by design**
- **Confidence as a driver for big data**
- **The right to explanation**
- **Warning: discrimination**
- **Big data vs. data privacy**

Discussants:
- ➤ **Laura Liguori and Marco Bellezza** - **Portolano Cavallo Law Firm**
- ➤ **Graziano Garrisi** – **ANORC Association**
- ➤ **Anna Monreale**, *Information Technology Department* – **University of Pisa**
- ➤ **Franco Turini**, *Director of the Information Technology Department* – **University of Pisa**
- ➤ **Francesco Ferrari**, *Director* - **PwC**

TALK

BIG DATA AND LENDING	BIG DATA AND TECHNOLOGIES
Chaired by **Vittorio Carlei**, *Professor of Advanced Analytics for the business sector -* **LUISS Guido Carli**	Chaired by **Pietro Scabellone**, *Head of the Management Analysis Office -* **ABI**
9.30 a.m. -11.00 a.m. Main topics • **Social Network Analysis** • **The use of Facebook data** • **Global rating credit** • **News analysis** • **Credit rating and social networks** Discussants: ➢ **Lazlo Madar**, *Partner Consultant* – **ITCB, Institute for Training and Consulting in Banking Ltd** ➢ **Andrea Sorrentino**, *Credit Rating Analyst* – **ModeFinance** ➢ **Fabrizio Antonelli,** *Senior Manager* **EY** ➢ **Tommaso Gamaleri,** *CEO -* **Younited**	9.30 a.m. -11.00 a.m. Main topics • **Between data silos and data lakes** • **The tools and the language for big data** • **Machine algorithms and deep learning** • **Artificial intelligence: applications** • **Technological bases and possible evolutions** Discussants: ➢ **Michele Stecca**, *Senior Big Data R&D* – **Aubay** ➢ **Andrea Ridi**, *Co-founder, CEO -* **RULEX** ➢ **Danilo Maurizio**, *Data Science Director* – **Doolytics** ➢ **Talend**
BIG DATA AND FINANCE	BIG DATA AND RISK MANAGEMENT
Chaired by **Paola Cerchiello**, *Researcher, Department of Economic and Business Science* – **University of Pavia**	Chaired by **Paolo Giudici**, *Professor of Statistics -* **University of Pavia**
11.30 a.m. -1.00 p.m. Main topics • **Predictive modelling in finance** • **Text mining and sentiment analysis** • **How to Measure the Quality of Financial Tweets** • **Economic Network Analysis** Discussants: ➢ **Fabrizio Lillo**, *Professor of Financial Mathematics -* **Scuola Normale Superiore in Pisa** ➢ **Paola Cerchiello**, *Researcher, Department of Economic and Business Science* – **University of Pavia** ➢ **Peter Sarlin**, *Associate Professor* – **Hanken School of Economics**	11.30 a.m. -1.00 p.m. Main topics ➢ **Board risk reporting** ➢ **Machine learning and human insight** ➢ **Regulatory, technological and social impact on risk management** ➢ **Big Data and risk management: data analytics supporting the control functions – Focus on the anti-money laundering function** Discussants: ➢ **Richard Pike**, *Non Executive Director*, **GOVERNOR SOFTWARE** ➢ **Alexander Denev**, *Head of Quantitative Research -* **IHS MARKIT** ➢ **Marco Marinopiccoli**, *Head of Risk & Finance IT Solutions -* **Banco Popolare** ➢ **Francesco Consolati**, *Advisory Business Solution Manager - Risk, Fraud and Performance Management* – **SAS** ➢ **Gianfranco Tessitore**, *Director* e **Domenico Farina**, *Manager -* **Deloitte**

THE FUTURE IS NOW

➤ Chaired by **Enrico Giovannini**, *Full Professor in Economic Statistics* - **'Tor Vergata' University of Rome**

2.30 p.m.

Closing remarks
  ➤ Enrico Giovannini, Full Professor in Economic Statistics - **'Tor Vergata' University of Rome**

3.00 p.m.

Discussants:

➤ **Laura Furlan**, *Head of Retail* - **Bancoposta**
➤ **Matteo Pizzicoli**, *Head of Organization and Enterprise Architecture* - **CREVAL Sistemi e Servizi** and **Paola Cerchiello**, *Researcher, Department of Economic and Business Science* - **University of Pavia**
➤ **Marco Magagnini**, *Associate Partner* **Data Reply**
➤ **Filippo Mastropietro**, *Partner* **EY Italia**
➤ **Massimo Iengo**, *Associate Partner* e **Gabriele Aldo Pellizzari**, *Senior Manager* – **PwC**
➤ **Juri Marcucci**, *Department of Economics and Statistics* – **Bank of Italy**
➤ **Romano Stasi**, *Secretary General* - **ABI Lab**