

Online seminar “Big data and machine learning” - 6-7 June 2023

Tuesday 6 June 2023

Big data in a central bank: data governance and applications for monetary policy

9:50 CET	10:00	Julio RAMOS-TALLADA International Banking and Finance Institute	Welcome and program presentation
10:00 CET	10:45	Mohamed BOUTAYBI Prudential Control and Resolution Authority	1. The regulatory dimension of data governance and management
10:45	11:30	Merlin LAFFITTE AI and Data science	2. Speech-to-text and theme detection in monetary policy speeches
11:30	12:15	Guillaume BELLY AI and Data science	3. ANSEDI: a prototype automatic categorisation tool, applied to the speeches of central bankers
12:15	12:30	Julio RAMOS-TALLADA International Banking and Finance Institute	Feedback on the benchmark questionnaire about central bank practices
		<i>Lunch break</i>	
14:00	14:45	Sebastien DOERR, Douglas ARAUJO BIS	4. Big data and machine learning in central banks
14:45	15:30	Cécile ABRAINI AI and Data science	5. The Codemir project: collecting and processing massive EMIR market data
15:30	16:15	Vincent DUPRAT Head of Sharing and Open Data	6. Recent developments in data governance

Wednesday 7 June 2023
Other big data and machine learning applications:
forecasting, market analysis, rating

10:00 CET	10:45	Caroline JARDET Deputy head of the Macroeconomic Studies and Synthesis Division	7. Nowcasting global GDP
10:45	11:30	Mariam MAMEDLI ISI Emerging Markets group	8. Macroeconomic forecasting using machine learning techniques and alternative data
11:30	12:15	Baptiste MEUNIER , ECB Benjamin LIETTI , HEC Lausanne	9. Using Big Data to analyse the business cycle
		<i>Lunch break</i>	
14:00	14:45	Jean-Charles BRICONGNE Deputy Director of Business Surveys and Microeconomic and Structural Analysis	10. Using Big Data to analyse the housing market
14:45	15:30	Mateo CAICEDO , Lucas MORIN Firms directorate	11. AI and firms' rating at the Banque de France
15:30	15:40	Julio RAMOS-TALLADA International Banking and Finance Institute	Seminar assessment