AGENDA

SUPTECH WORKSHOP I
CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

6,7,18,19th June
CMVM, Lisbon
Auditorium

6 June 2019 14.00 – 18.00

14.00 – 14.30	**Overview of the FIN-TECH project** Paula Brito
14.30 – 16.00	**Statistical models** **Decision trees (CART, random forest)** **Support Vector Machines (SVM)** Pedro Campos
16.00 – 16.30	**Coffee break and discussion**
16.30 – 18.00	**Network models: Network representation, Centrality measures** Paula Brito

7 June 2019 9.00 – 13.00

9.00-10.30	**Statistical models** **Linear regression (assumptions, estimation, interpretation of estimates)** **Logistic regression (motivation, assumptions, estimation, interpretation of estimates)** Anabela Carneiro
10.30 – 11.00	**Coffee break and discussion**
11.00 – 11.30	**Model validation /evaluation measures**
11.30 – 13.00	**Use case I: Network based scoring models and discussion** Anabela Carneiro

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)

18 June 2019 9.00 – 13.00

9.00-10.30	**Approaches for high-dimensional problems: factor models** **Principle component analysis (PCA),** **single value decomposition (SVD)** Pedro Campos
10.30 – 11.00	**Coffee break and discussion**
11.30 – 13.00	**Use case II: Factorial network models to improve P2P credit risk management** Pedro Campos

19 June 2019 14.00 – 18.00

14.00-16.00	**Principles of Machine Learning** **Neural networks and deep learning** Nuno Moniz
16.00 – 16.30	**Coffee break and discussion**
16.30 – 18.00	**Use case IV: Loan screening and default prediction with Machine Learning and Deep Neural Networks** Nuno Moniz

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