



AGENDA

SUPTECH WORKSHOP I CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

May 21 – May 22, 2019

Venue:

National Bank of Slovakia

Imricha Karvaša 1

813 25 Bratislava

Day 1

9.00 – 9.30

Overview of the FIN-TECH project

Jana Péliová

9.30 – 10.30

Introduction

Marek Káčer

Peer to peer lending platforms – opportunities/risk and concerns

History of statistical learning and corporate credit scoring

10.30 – 10.45

Coffee break and discussion

10.45 – 10.00

Statistical models I

Marek Káčer

Correlation and partial correlation

Linear regression

Logistic regression

13.00 – 13.30

Lunch

13.30 – 15.00

Statistical models II

Marek Káčer

Tree models (CART, random forest)

Model validation

15.00 – 15.15

Coffee break and discussion

15.15 – 16.45

Hands on session I – statistical models

Work in R



SUPTECH WORKSHOP I CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

	Day 2
9.00 – 10.30	Network models Marek Káčer Network representation Centrality measures
10.30 – 10.45	Coffee break and discussion
10.45 – 12.30	Case studies I Marek Káčer Scoring models for P2P lending platforms: a network approach. (Giudici and Hadji-Misheva, 2018) Clustered scoring models (Ahelegbey et al., Physica A, 2019)
12.30 – 13.30	Lunch
13.30 – 15.00	Case studies II Marek Káčer Similarity networks in credit scoring (Spelta et al., work in progress) Spatial regression scoring models (Elkink et al., JORS, 2017)
15.00 – 15.15	Coffee break and discussion
15.15 – 16.45	Hands on session II – case studies Work in R

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) All material presented here reflects only the authors' view. The European Commission is not responsible for any use that may be made of the information it contains.



AGENDA

SUPTECH WORKSHOP I CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

June 24

**Venue: National Bank of Slovakia
Imricha Karvaša 1
813 25 Bratislava**

June 24, 2020

- 9.00 – 9.30** **Overview of the FIN-TECH project**
- 9.30 – 11.00** **Statistical models I**
Linear regression (assumptions, estimation, interpretation)
Logistic regression (motivation, interpretation of parameters)
- 11.00 – 11.15** **Coffee break and discussion**
- 11.15 – 12.30** **Statistical models II**
Decision trees (CART, random forest)
Model validation
- 12.30 – 13.30** **Lunch**
- 13.30 – 15.00** **Network models**
Network representation, Centrality measures
- 15.00 – 15.15** **Coffee break and discussion**
- 15.15 – 16.45** **Discussion and feedback**

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) All material presented here reflects only the authors' view. The European Commission is not responsible for any use that may be made of the information it contains.