

Applied Data Science in FinTech

1. COURSE SPECIFICATIONS

COURSE TITLE	Applied Data Science in Fintech
TEACHING LANGUAGE	English
COURSE SUPERVISOR	Dr. Mario Gellrich Zurich University of Applied Sciences, Switzerland
OFFICE HOURS	On appointment (at school or by MS Teams)
CLASSROOM(S)	See course portal
COURSE HOURS	2 x 6 hours lectures and exercises
FACILITATORS	

Page | 1

Data science is an interdisciplinary field that uses scientifically sound methods, processes, and algorithms for extracting insights from both structured and unstructured data. FinTech follow technological advancement and the development of state-of-the-art data science methods with keen interest. Examples of such data science technologies include agent-based simulation, and augmented analytics.

The course takes place on two consecutive days. On the first day, the students will learn how to develop an augmented analytics application from scratch and how to automate data analysis using this application. On the second day, the students will learn how to use data science methods to develop an agent-based simulation model for the assessment of credit risks. The exercises will integrate the most important aspects of data science, such as problem framing, data collection and preparation, model development and assessment, and the deployment of models and algorithms.

2. LEARNING OUTCOMES

Upon successful completion of the course, students will be able to:

- Frame problems related to use cases such as using LLMs to automate data analysis and credit risk modelling.
- Work with the scientific programming language, Python.
- Read data in Python and prepare it for modeling.
- Conduct exploratory data analysis (EDA) using Python.
- Develop and deploy an augmented analytics application with Python from scratch.
- Build multi-agent simulation models to better understand credit risk mechanisms.
- Deploy models and algorithms.

Page | 2

3. EVALUATION

Assessment activities:

Participants will attend lectures and perform practical lab exercises with the Python programming language. Hence, participants will have a good mixture of theory and hands-on exercises.

Evaluation assignments and criteria:

Student evaluations will be accessed around the following deliverables:

- Implementation of two use cases (credit risk modelling; augmented analytics)
- Presentation of the results

4. LEARNING ACTIVITIES

Organization, methods and pedagogy:

- Workshops
- Individual and group exercises
- Presentations

Bibliography:

Materials will be updated regularly on the course portal at <http://baissummer.com>.