MASTER IN SCIENCE OF WEALTH MANAGEMENT (120 ECTS)

MASTER THESIS AGREEMENT

BEFORE STARTING YOUR MASTER THESIS, YOU MUST COMPLETE THIS FORM, which has to be signed both by you and your supervisor and approved by the scientific committee

1. NAME OF THE STUDENT

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Date: 08.10.2020 _____
Signature Student

2. MASTER COORDINATOR

As the Directives of the Master states, student have the credits required to fill this form (84 ECTS).

The Master coordinator certifies that the student have the credits required: YES or NO

Date: _____ _____
Signature Master Coordinator

1. FINANCE OR LAW CONCENTRATION

N/A

UNIVERSITÉ
DE GENÈVE

GENEVA SCHOOL OF ECONOMICS
AND MANAGEMENT

GENEVA **FINANCE**
RESEARCH INSTITUTE

2. MASTER THESIS SUBJECT

Corporate default prediction: Application on publicly traded companies _____

_____

_____

3. AGREEMENT SUPERVISOR(S)

NAME: _____

FIRST NAME: _____

Date: _____   _____

                                    Signature Supervisor

4. SHORT DESCRIPTION OF THE MASTER THESIS (MAXIMUM ONE A4 PAGE)

The goals of the present master thesis are two-fold. The first is to present an overview of statistical learning models applied to corporate default prediction and to identify the most relevant covariates for this purpose. The second is to implement the said theory on a selected dataset to estimate the probability of default of publicly traded companies, comparing their out-of-sample predictive accuracy, highlighting their respective assumptions, advantages and pitfalls. My research question is: "Which statistical models and independent variables are the most prevalent in predicting the probability of default of publicly traded companies?".

5. ADDITIONAL COMMENTS AND/OR INFORMATION (IF ANY)