

# Team Meeting 5

21 SEPTEMBER 2022/ 3:15 PM / ZOOM

## Attendees

Ke, Oliver, Tommy, Glendon

## Agenda

- ☒ Discuss Fraud probability metric
- ☒ Merchant ranking System
- ☒ Find 5 different segments for merchants

## Notes

- The ETL script is done at this point. We need everyone to try running the script on your device. Find the updated scripts under “revenue-take-rate-metric”.
- Fraud detection is hard
  - Ke has been working on deriving the distributions of the fraudulent data so they match up correctly.
  - Working on consolidating fraud probability to a single metric.
- Suggested Baseline model based on Weighted-Average-Ranking (WAR) system.
- Suggested using PCA method to reduce dimensionality of the dataset.
- Suggested evaluation methods using the remaining dataset from 2022-08-28 to 2022-10-18 as testing dataset to compare the returns from the Top N merchants generated by different models.
- Interpretability is important! Need to consider the interpretability of our ranking model.

## Action Items

- Arrange merchant tags into 5 different segments (Oliver)
- Search optimal ranking system methods (Tommy, Glendon)
- Work on baseline ranking systems (Xavier)
- Work on Fraud detection (Ke, Oliver)
- Begin consolidating data and insights to include in final presentation.

## Next Meeting

Planned for next Thursday during the workshop.