

# A short course on Survival Analysis in the Financial Industry

BBVA Data & Analytics

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# Preface

This book is designed to provide a guide for a short course on survival analysis. It is mainly focussed on applying the statistical techniques developed in the survival field to the financial industry. The emphasis is placed in understanding the methods, building intuition about when applying each of them and showing their application through the use of statistical software



# Chapter 1

## Introduction

You can label chapter and section titles using `{#label}` after them, e.g., we can reference Chapter 1. If you do not manually label them, there will be automatic labels anyway, e.g., Chapter 3.

Figures and tables with captions will be placed in `figure` and `table` environments, respectively.

```
par(mar = c(4, 4, .1, .1))
plot(pressure, type = 'b', pch = 19)
```

Reference a figure by its code chunk label with the `fig:` prefix, e.g., see Figure 1.1. Similarly, you can reference tables generated from `knitr::kable()`, e.g., see Table 1.1.

```
knitr::kable(
  head(iris, 20), caption = 'Here is a nice table!',
  booktabs = TRUE
)
```

You can write citations, too. For example, we are using the **bookdown** package (?) in this sample book, which was built on top of R Markdown and **knitr** (?).

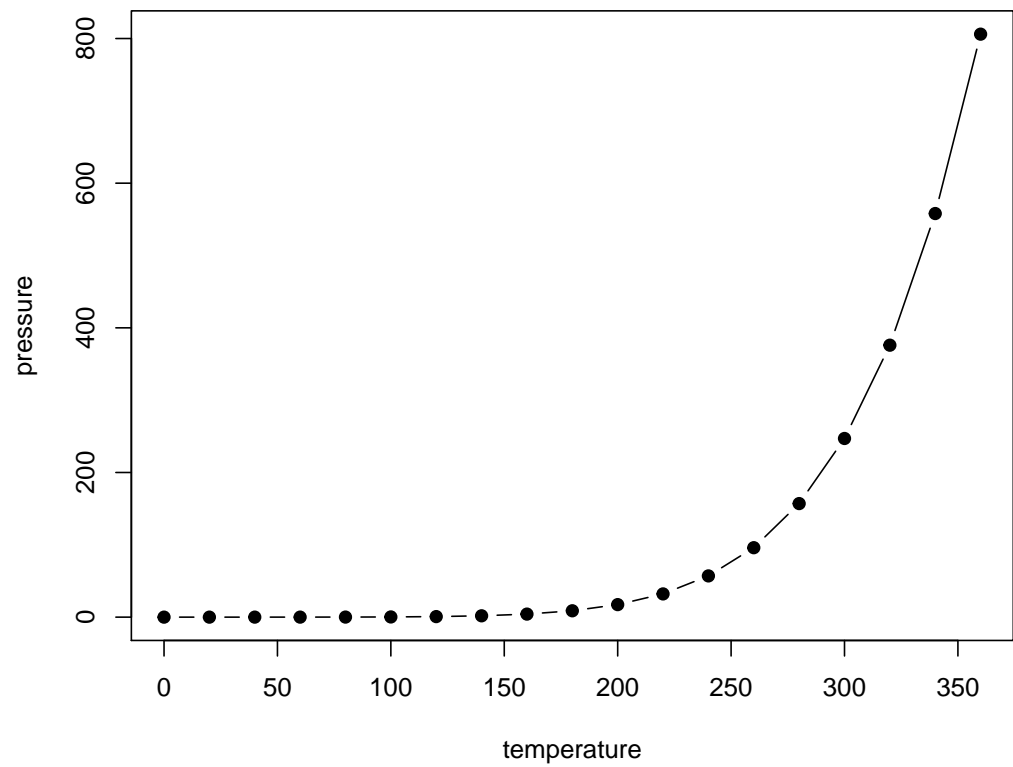


Figure 1.1: Here is a nice figure!

Table 1.1: Here is a nice table!

Sepal.Length	Sepal.Width	Petal.Length	Petal.Width	Species
5.1	3.5	1.4	0.2	setosa
4.9	3.0	1.4	0.2	setosa
4.7	3.2	1.3	0.2	setosa
4.6	3.1	1.5	0.2	setosa
5.0	3.6	1.4	0.2	setosa
5.4	3.9	1.7	0.4	setosa
4.6	3.4	1.4	0.3	setosa
5.0	3.4	1.5	0.2	setosa
4.4	2.9	1.4	0.2	setosa
4.9	3.1	1.5	0.1	setosa
5.4	3.7	1.5	0.2	setosa
4.8	3.4	1.6	0.2	setosa
4.8	3.0	1.4	0.1	setosa
4.3	3.0	1.1	0.1	setosa
5.8	4.0	1.2	0.2	setosa
5.7	4.4	1.5	0.4	setosa
5.4	3.9	1.3	0.4	setosa
5.1	3.5	1.4	0.3	setosa
5.7	3.8	1.7	0.3	setosa
5.1	3.8	1.5	0.3	setosa



## Chapter 2

# Literature

Here is a review of existing methods.



## Chapter 3

# Methods

We describe our methods in this chapter.



## Chapter 4

# Applications

Some *significant* applications are demonstrated in this chapter.

### 4.1 Example one

### 4.2 Example two



## Chapter 5

# Final Words

We have finished a nice book.





# About the Author

Marta Sestelo is a PhD in Statistics and Data Scientist at the Centre of Mathematics (CMAT) of the University of Minho. She is focused on the development of new methodologies and algorithms linked with statistics. She is interested in estimation and inference methods of flexible models, in developing practical tools for data analysis and in gaining better understanding of real life issues through statistical knowledge. At the moment, her lines of research are closely related to computational statistics and machine learning, particularly, software development, feature selection, applied predictive modeling, nonparametric curves estimation, clustering, model performance, testing procedures, bootstrap resampling methods and applications to different areas of knowledge.

You can see her complete cv at <http://sestelo.github.io>.



# Bibliography

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