

Comparing Graph Features for Automated Credit Card Fraud Detection

Michael Holtz

October 24, 2023

1 Abstract

2 Introduction

Importance of Problem

Difficulties inherent to problem

Turning transactions into a network

New Features + MRMR

Uniqueness of paper

3 Related Work

Prusti

Banksim

Cost sensitive loss

4 Methodology

Graph Model

5 Dataset and Experimental Setup

Banksim EDA

Features from transactional Data

Graph Feature Definition

MRMR Feature Selection

ML Models

Metrics

Pipeline

6 Results

7 Conclusions and Future Work

References