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Completed • $10,000 • 675 teams

Loan Default Prediction - Imperial College London

Fri 17 Jan 2014 – Fri 14 Mar 2014 (22 months ago)

Competition Details » Get the Data » Make a submission

Constructing an optimal portfolio of loans

This competition asks you to determine whether a loan will default, as well as the loss incurred if it does default. Unlike traditional finance-based approaches to this problem, where one distinguishes between good or bad counterparties in a binary way, we seek to anticipate and incorporate both the default and the severity of the losses that result. In doing so, we are building a bridge between traditional banking, where we are looking at reducing the consumption of economic capital, to an asset-management perspective, where we optimize on the risk to the financial investor.

This competition is sponsored by researchers at Imperial College London.

Imperial College London

Started: 7:20 pm, Friday 17 January 2014 UTC
Ended: 11:59 pm, Friday 14 March 2014 UTC (56 total days)
Points: this competition awarded standard ranking points
Tiers: this competition counted towards tiers

Dashboard

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Leaderboard

1. Josef Feigl
2. HelloWorld
3. Beile
4. auduno
5. xing
6. Romain Ayres
7. All your GLM are belong to us
8. YaTa
9. yr@SYSU
10. Learning2Code

Forum (75 topics)

Golden Features
16 days ago

Disclose Anomologyics of Dataset
40 days ago

Help in computing F1 score in matlab
48 days ago

how to think
11 months ago

Memory problems, scikit-learn
18 months ago

unable to rbind
18 months ago

teams

players

entries

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