



AGENDA

SUPTECH WORKSHOP I CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

June 24

Venue: National Bank of Slovakia Imricha Karvaša 1 813 25 Bratislava

	June 24, 2020
9.00 - 9.30	Overview of the FIN-TECH project
9.30 - 11.00	Statistical models I
	Linear regression (assumptions, estimation, interpretation)
	Logistic regression (motivation, interpretation of parameters)
11.00 - 11.15	Coffee break and discussion
11.15 – 12.30	Statistical models II
	Decision trees (CART, random forest)
	Model validation
12.30 – 13.30	Lunch
13.30 – 15.00	Network models
	Network representation, Centrality measures
15.00 – 15.15	Coffee break and discussion
15.15 - 16.45	Discussion and feedback

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