# AGENDA

## SUPTECH WORKSHOP I
## CREDIT RISK IN P2P LENDING

Fin – Tech HO2020 project

**May 21 – May 22, 2019**
**Venue:**
**National Bank of Slovakia**
**Imricha Karvaša 1**
**813 25 Bratislava**

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| | **Day 1** |
| **9.00 – 9.30** | **Overview of the FIN-TECH project** |
| | Jana Péliová |
| **9.30 – 10.30** | **Introduction** |
| | Marek Káčer |
| | Peer to peer lending platforms – opportunities/risk and concerns |
| | History of statistical learning and corporate credit scoring |
| **10.30 – 10.45** | **Coffee break and discussion** |
| **10.45 – 10.00** | **Statistical models I** |
| | Marek Káčer |
| | Correlation and partial correlation |
| | Linear regression |
| | Logistic regression |
| **13.00 – 13.30** | **Lunch** |
| **13.30 – 15.00** | **Statistical models II** |
| | Marek Káčer |
| | Tree models (CART, random forest) |
| | Model validation |
| **15.00 – 15.15** | **Coffee break and discussion** |
| **15.15 – 16.45** | **Hands on session I – statistical models** |
| | Work in R |

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| | **Day 2** |
| **9.00 – 10.30** | **Network models** |
| | Marek Káčer |
| | Network representation |
| | Centrality measures |
| **10.30 – 10.45** | **Coffee break and discussion** |
| **10.45 – 12.30** | **Case studies I** |
| | Marek Káčer |
| | Scoring models for P2P lending platforms: a network approach. (Giudici and Hadji-Misheva, 2018) |
| | Clustered scoring models (Ahelegbey et al., Physica A, 2019) |
| **12.30 – 13.30** | **Lunch** |
| **13.30 – 15.00** | **Case studies II** |
| | Marek Káčer |
| | Similarity networks in credit scoring (Spelta et al., work in progress) |
| | Spatial regression scoring models (Elkink et al., JORS, 2017) |
| **15.00 – 15.15** | **Coffee break and discussion** |
| **15.15 – 16.45** | **Hands on session II – case studies** |
| | Work in R |

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