

Transfer Learning in Credit Default Prediction

An Exploratory Study

Anthony Bernardi

University of Kentucky - Department of Statistics

December 7, 2024

Overview

- 1 Introduction
- 2 Literature Review

Introduction

- What is Transfer Learning?
- Why is it important, and how does it help?
- How can we use this for predicting Credit Default?

Lit Review

- Paper 1
- Paper 2
- Paper 3

Data

- Credit Default is an important problem in Banking and Finance.
- Current Popular methodologies for predicting Credit Default may be inadequate.
- Transfer Learning as a benefit.