



## Loan Default Prediction - Imperial College London

Constructing an optimal portfolio of loans

\$10,000 · 675 teams · 3 years ago

[Overview](#)[Data](#)[Discussion](#)[Leaderboard](#)[More](#)[Submit Predictions](#)

### Overview

#### Description

#### Evaluation

#### Prizes

#### Timeline

#### Winners

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**

### 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

### 75 discussion topics



#### Data

59 replies · 5 months ago

#### Disclose Anomolyics of Dataset

1 reply · 7 months ago

#### Golden Features

89 replies · a year ago

#### Help in computing F1 score in matlab

1 reply · 2 years ago

#### how to think

0 replies · 2 years ago

Launch

3 years ago

Close

3 years ago



**675**

Teams

**835**

Competitors

Points **This competition awarded standard [ranking points](#)**

Tiers **This competition counted towards [tiers](#)**