Fraud Detection

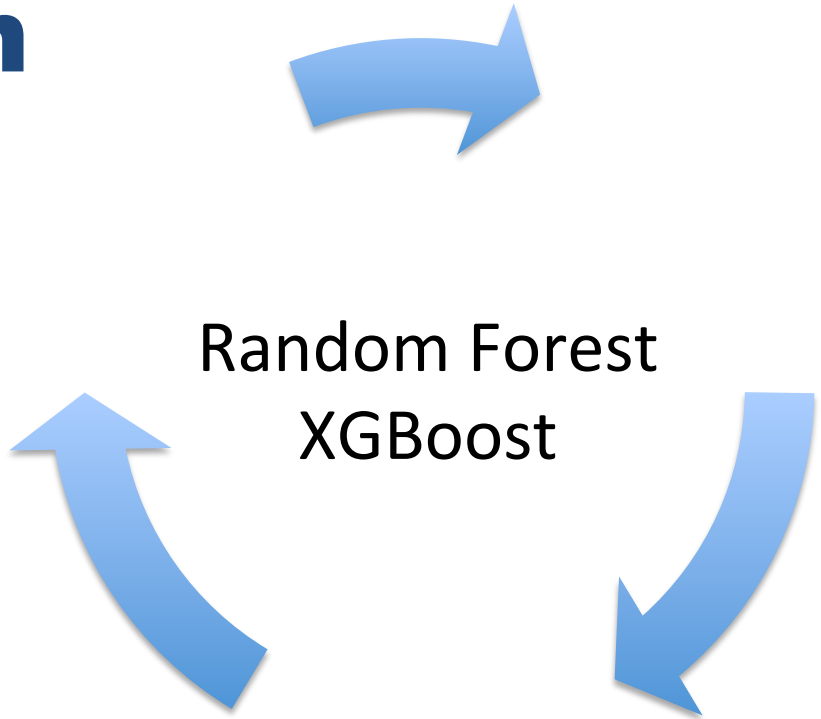
By Filiz Camuz

Problem

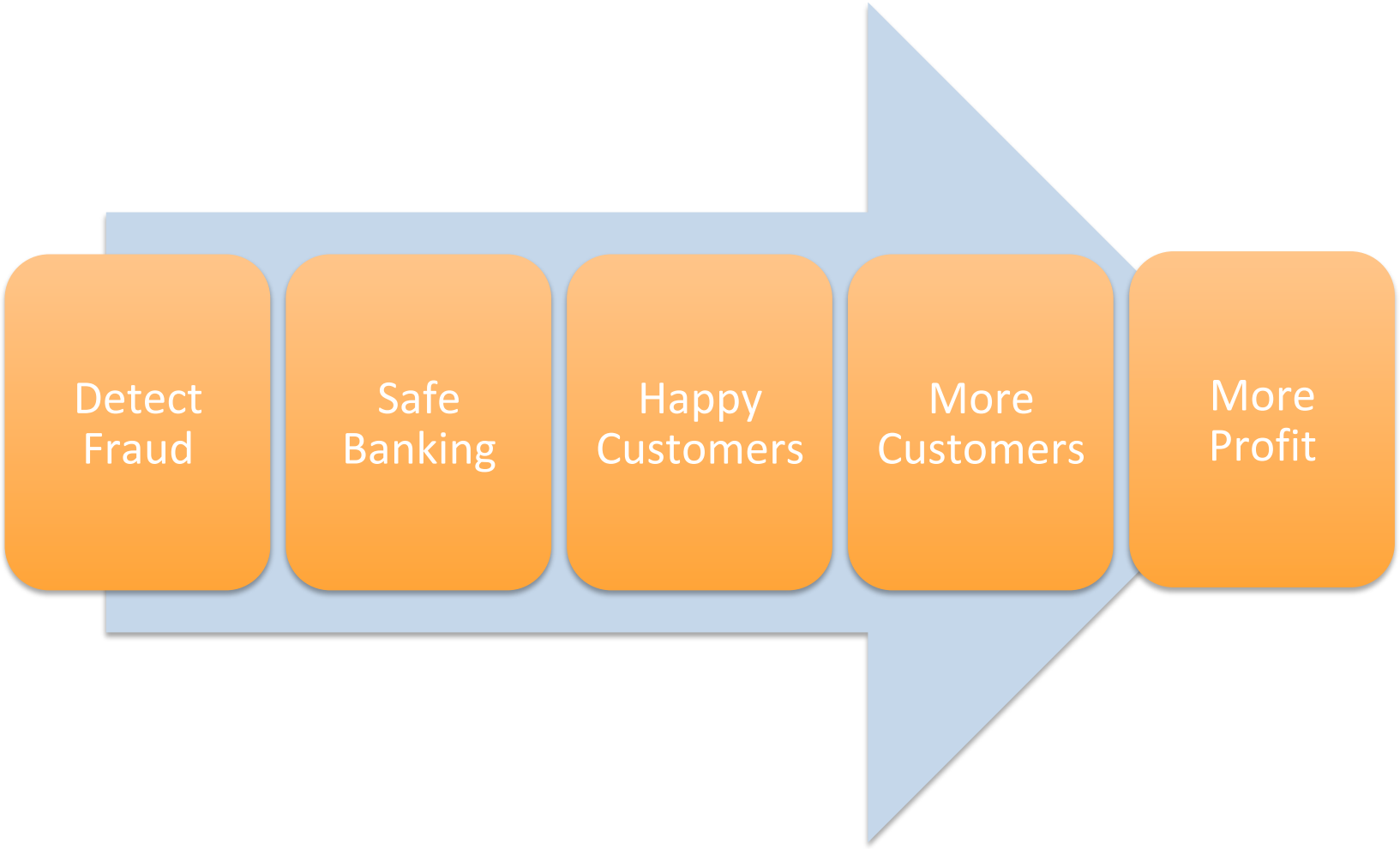
Fraud

Secure

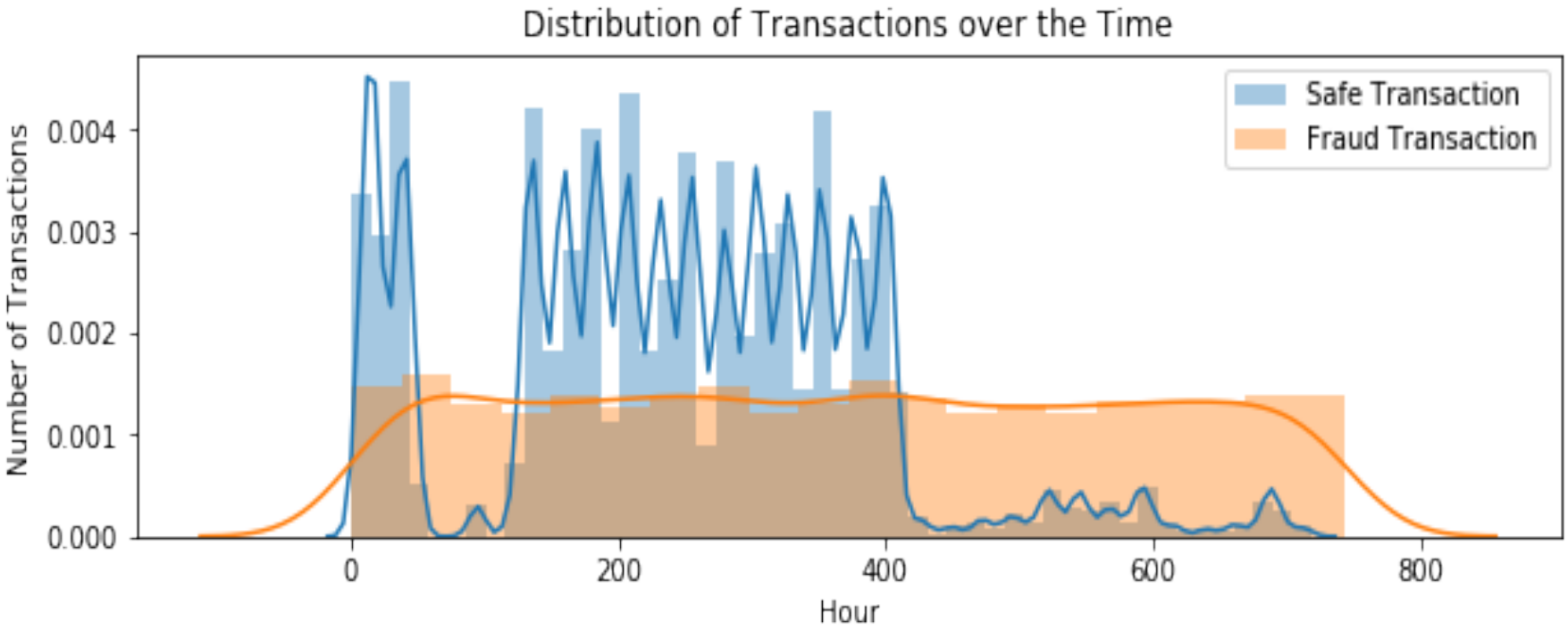
- **ETA**
- **Classification**



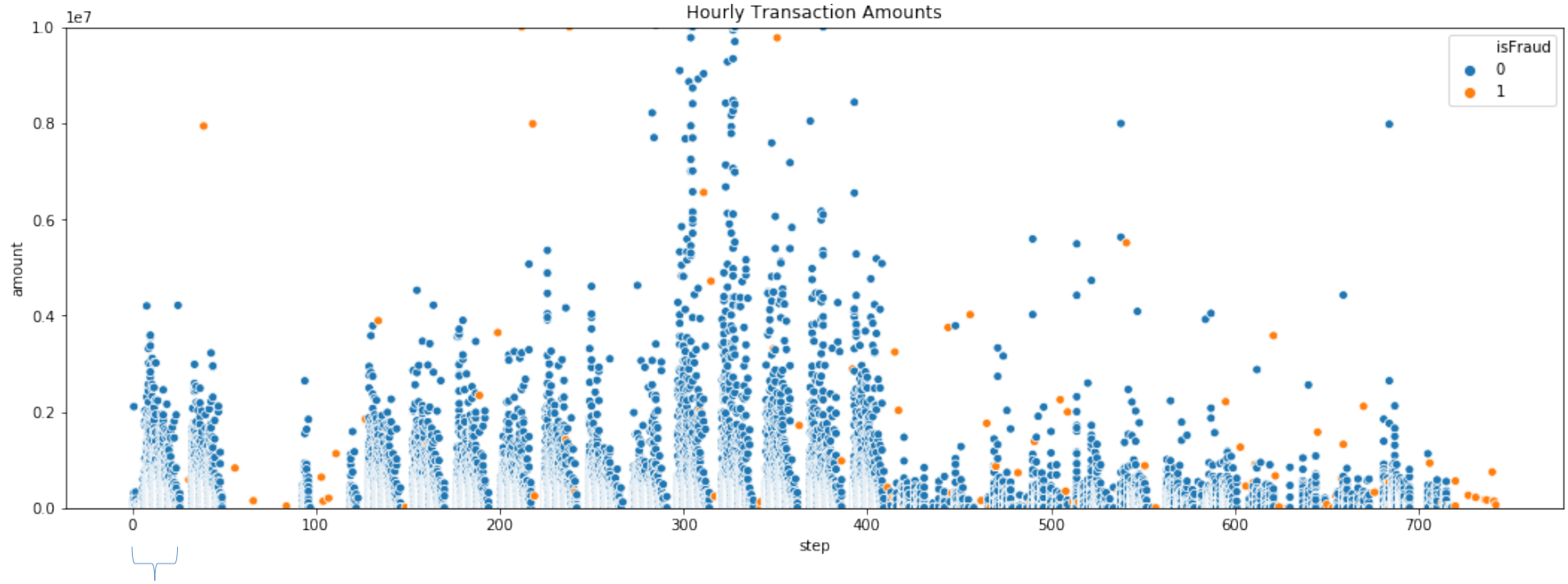
Business Value



Frequency


Distribution of Transactions over the Time
Safe Transaction
Fraud Transaction
Number of Transactions
0.004
0.003
0.002
0.001
0.000
0
200
400
600
800
Hour

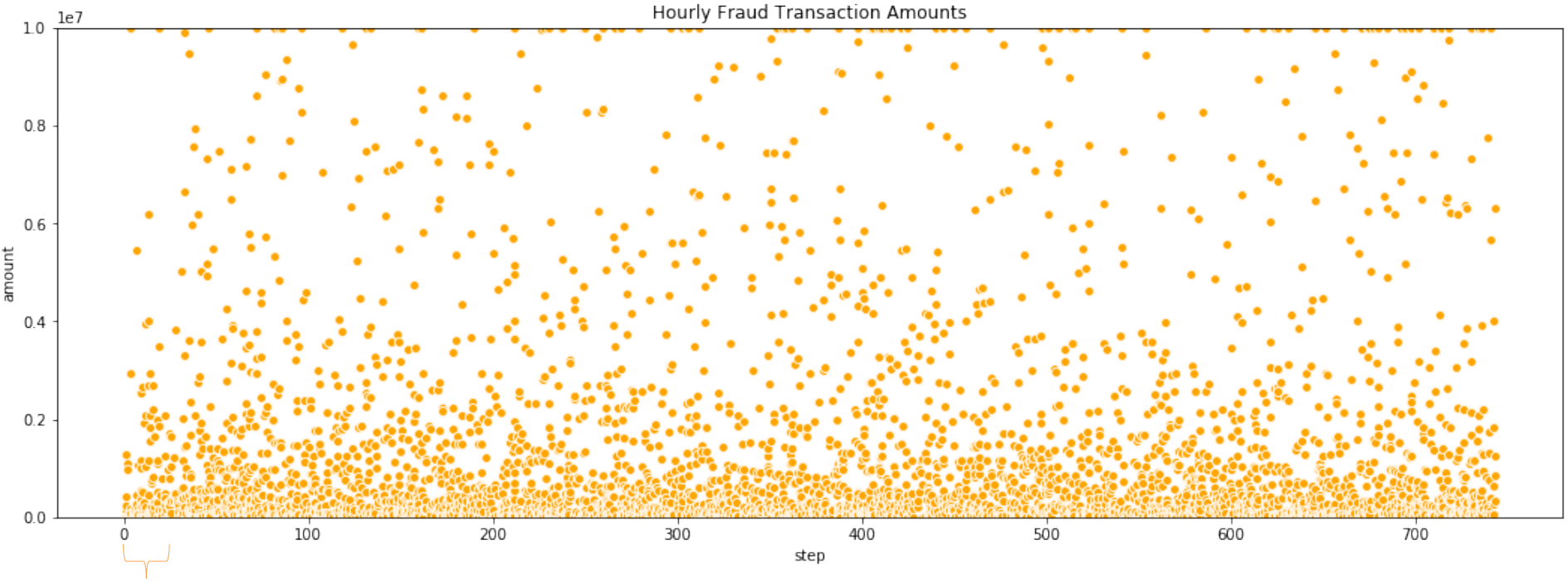
Daily Pattern



24 hours

Significant daily pattern

Daily Pattern



24 hours

No Significant daily pattern

Fraud Amount

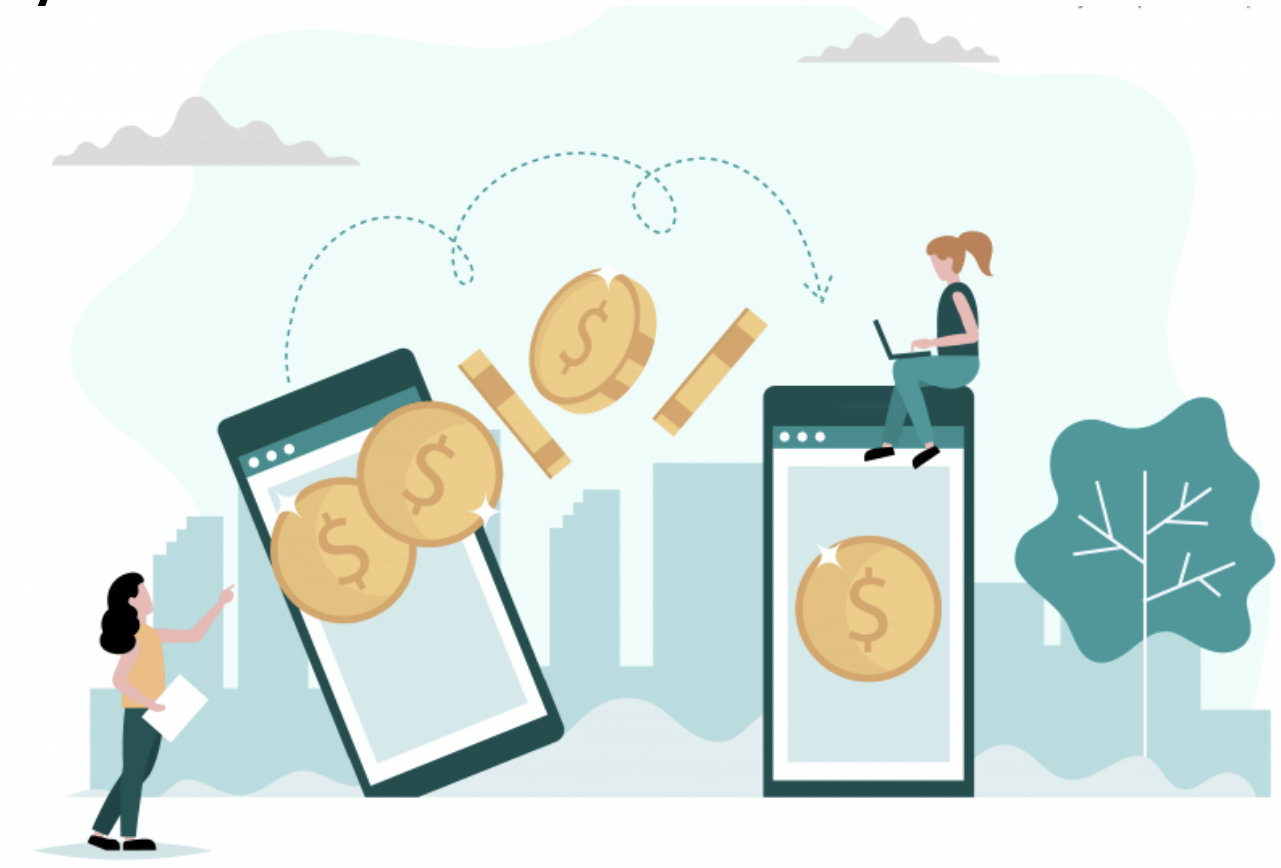
Range $120 - $1M

Average $ 146.000

Watch Out!

Online Money Transfer

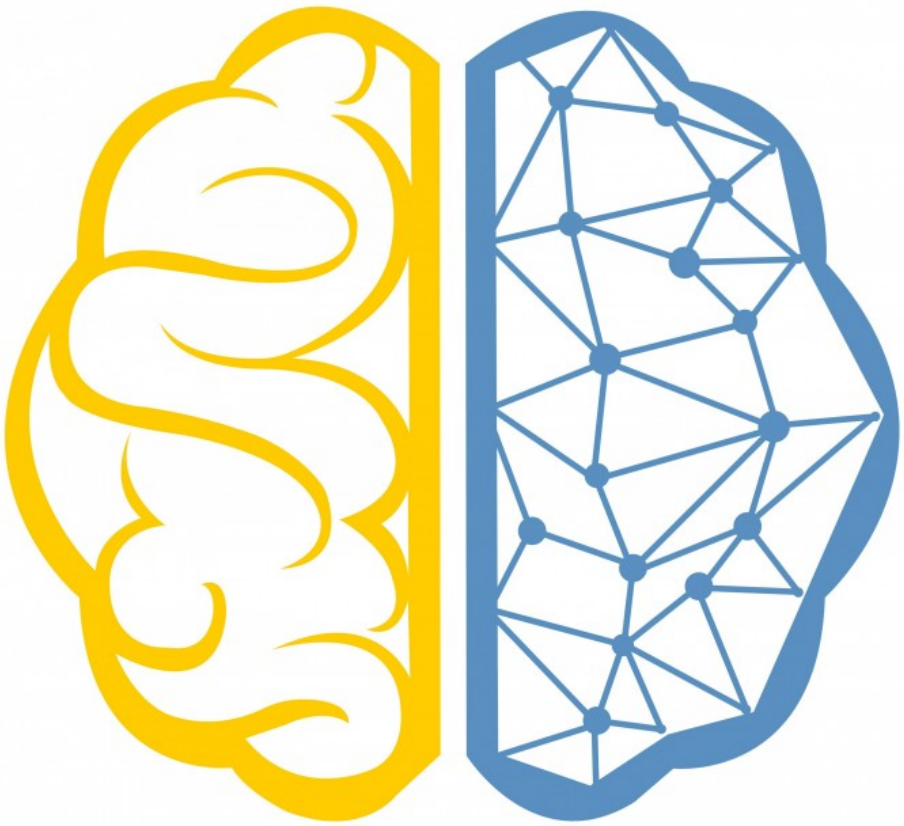
Cash-Out



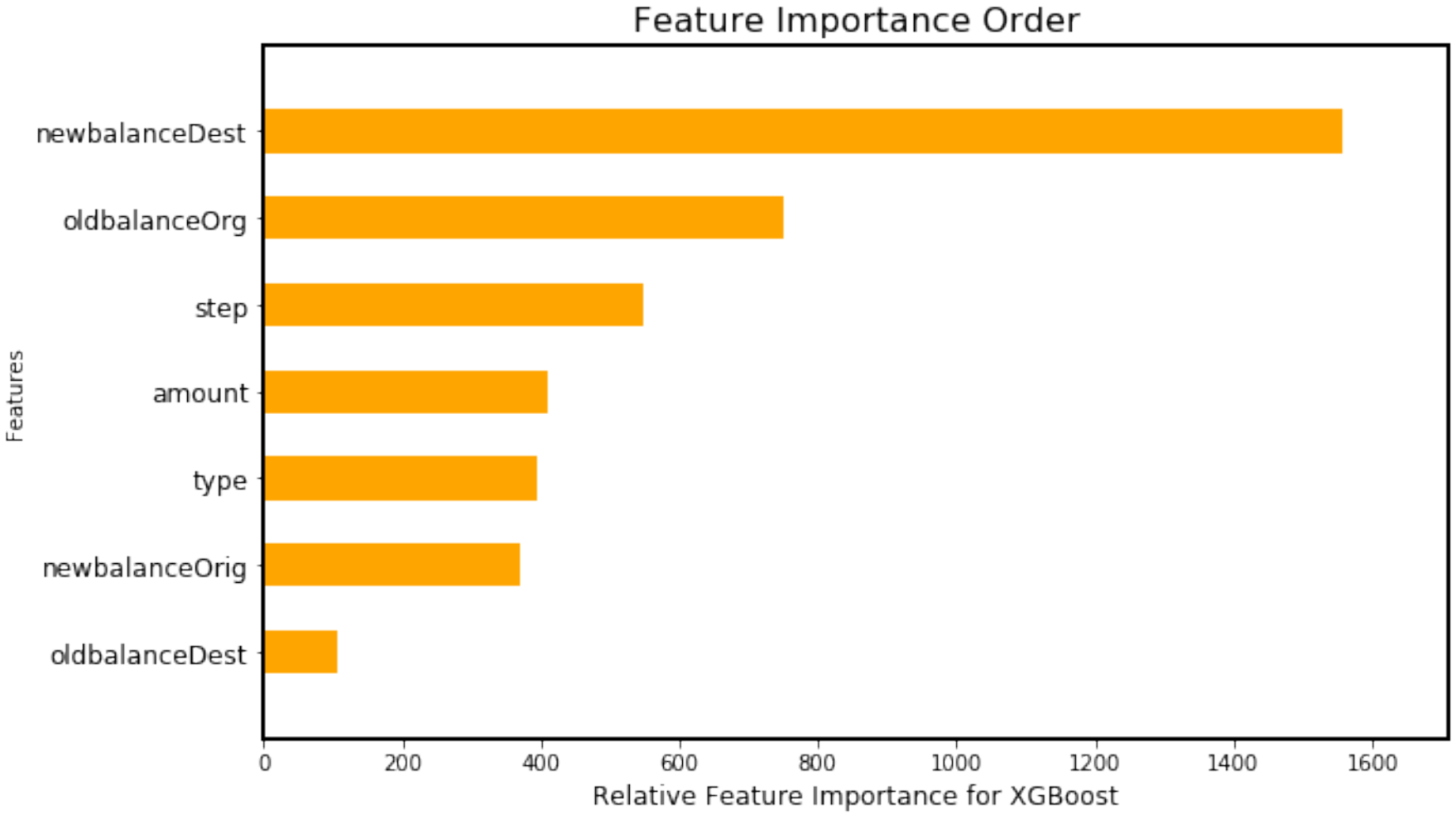
XGBoost Classification Model

99%

Accuracy



Features


Feature Importance Order
newbalanceDest
oldbalanceOrg
step
amount
type
newbalanceOrig
oldbalanceDest
Features
0
200
400
600
800
1000
1200
1400
1600
Relative Feature Importance for XGBoost

THANK YOU

Please feel free reach me for any questions :

fcamuztx@gmail.com