



Loan Default Prediction - Imperial College London

Constructing an optimal portfolio of loans
\$10,000 · 675 teams · 4 years ago

Overview

Data

Discussion

Leaderboard

Rules

Late Submission

Overview

Description

Evaluation

Prizes

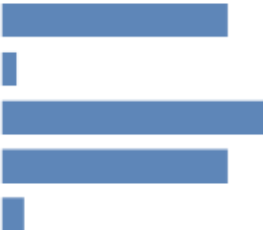
Timeline

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
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