

FRA Alternate project

Dear Participants,

Please find below graded individual assignment for FRA(Extended Project)

You are requested to create an Indian credit risk(default) model, using the data provided in the spreadsheet.

[Dataset](#)

[Data Description](#)

Hints:

Dependent variable - We need to create a default variable which should take the value of 1 when net worth next year is negative & 0 when net worth next year is positive.

Validation Dataset - We need to build the model on train dataset and check the model performance measures on validation dataset.

Please find attached the files to be referred.

Please note the following:

- You have to submit 2 files :
 1. **Business Report:** In this, you need to submit all the answers to all the questions in a sequential manner. Your answer should include detailed explanations & inferences to all the questions. Your report should **not** be filled with codes. You will be evaluated based on the business report.
 2. **Python code file** : This is a must and will be used for reference while evaluating.
- Any assignment found copied/ plagiarized with other submissions (s) will not be graded and marked as zero.
- Please ensure timely submission as post-deadline assignments will not be accepted.

Thanks

Program Office