FIELDS

THE FIELDS INSTITUTE

WORKSHOP ON

Big Data in Commercial & Retail Banking

May 20-21, 2015 *at* The Fields Institute

This 2-day program will consist of a 1.5-day workshop on data analytics in banking, capped off by a 1-hour research talk. The workshop leader is Professor Cristián Bravo, Department of Industrial Engineering, Universidad de Talca, Chile. The workshop deals with modern credit scoring and credit risk techniques and includes coverage of probability of default (PD), loss given default (LGD) and exposure at default (EAD). Case studies may include social network analysis for credit card fraud, micro-credit, and an application of semi-supervised learning. Participants in the workshop should have a basic knowledge of data mining and an understanding of how to create and use statistical models. Previous knowledge of predictive analytics used in this application area is not required. A 1-hour research talk entitled *State-Dependent Correlations and PD-LGD Correlation* given by Dr. Adam Metzler, Department of Mathematics, Wilfrid Laurier University, will conclude the program.

Workshop Leader

Cristián Bravo, Universidad de Talca, Chile

Organizing Committee

Matt Davison, Western University
Adam Metzler, Wilfrid Laurier University
Mark Reesor, Western University

For more information, please visit:
www.fields.utoronto.ca/programs/scientific/14-15/data-in-banking

Western Science

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