



Financial Data Professional Institute

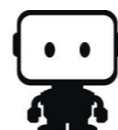
Machine Learning Models in Credit Risk Analysis

Panel discussion with
Imir Arifi, PhD, Trusted AI Evangelist @ Data Robot

Hosted by
Keith Black, Ph.D., CAIA, CFA, FDP, Managing Director, Content Strategy, CAIA
Mirjam Dekker, PM, FDP Institute

www.fdpinstitute.org

April 29, 2020



DataRobot

Agenda

- Welcome
- Introductions



Imir Arifi, PhD,
Trusted AI
Evangelist
@ Data Robot



Keith Black, Ph.D.,
CAIA, CFA, FDP
Managing Director,
Content Strategy,
CAIA



Mirjam Dekker
PM
FDP Institute

- Demonstration of Machine Learning Models in Credit Risk Analysis
- Q & A *(please add your questions to the chat!)*



Content

- Credit Risk in Lending Club Data
- Logistic Regression as a Baseline Model
- Ensemble Models in DataRobot
 - Support Vector Machine
 - Gradient Boosted Model (GBM) and Extreme GBM
 - Deep Learning
- Evaluating the Lift of Ensemble Models
 - Area Under the Curve (AUC)
 - Feature Impact
 - Partial Dependency and Variable Response
- Cluster Analysis and Credit Risk Management Strategies

About the FDP exam

- Next exam window October 12 – November 8, 2020
- Registration opens May 10th

Online Requirements

- Choose between two (2) Python or two (2) R programming classes (4-6 hours each).
- The online classes can be completed before or after FDP exam.
- No programming background is needed to complete the online classes or the FDP exam.

FDP Exam

1. Introduction to Data Science & Big Data
2. Machine Learning: Introduction to Algorithms
3. Machine Learning: Regression, Support Vector Machine & Time Series Models
4. Machine Learning: Regularization, Regression Trees, Random Forest & Overfitting
5. Machine Learning: Classification & Clustering
6. Machine Learning: Performance Evaluation, Backtesting & False Discoveries
7. Data Mining & Machine Learning: Naïve Bayes & Text Mining
8. Big Data & Machine Learning: Ethical & Privacy Issues
9. Big Data & Machine Learning in the Financial Industry



Learn how you can obtain your **Financial Data Professional Credential**

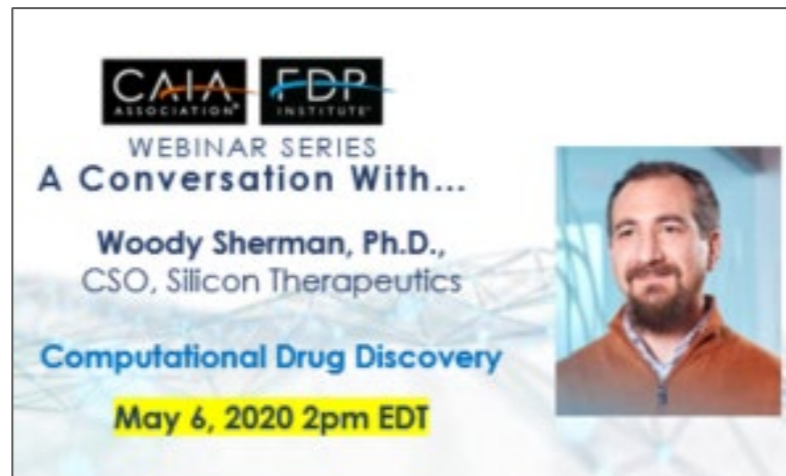
INFO SESSION
May 12th, 2020
2pm EDT

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Q & A

Kind reminders of upcoming webinars as we go through the Q & A.
Add your questions in the chat room please.



CAIA ASSOCIATION® FDP INSTITUTE™
WEBINAR SERIES
A Conversation With...
Woody Sherman, Ph.D.,
CSO, Silicon Therapeutics
Computational Drug Discovery
May 6, 2020 2pm EDT



Learn how you
can obtain your
**Financial Data
Professional
Credential**
INFO SESSION
May 12th, 2020
2pm EDT

Our upcoming webinars and webinar recordings can be found on

www.fdpinstitute.org/webinars

www.caia.org/caia-infoseries

Learn more about the FDP Institute at

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In Closing

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