

Title: Interpretable Analytics in Banking

Abstract: In recent years, we have witnessed a quick rise on the use of artificial intelligence and advance statistical techniques in the financial industry. These techniques provide a predictive power that is well beyond what we expected with the classical techniques.

Although predictive ability is important, obtaining an easy-to-interpret classifier is also crucial in many applications. Indeed, current regulations acknowledge the 'right-for-explanation' of a customer that got the credit denied. This talk will present some variants of Support Vector Machines that are designed with the objective of attaining easy-to-interpret predictors without giving up on predictive capacity.