LECTURES TO:

- DOTTORATO CULTURA E IMPRESA
- DOTTORATO DI ECONOMIA AZIENDALE

CO-ORDINATION :

Prof. ROBERTO CORRADETTI – University of Turin

Prof. GIUSEPPE TARDIVO – University of Turin

Dott. ENNIO DAVIDE ISAIA – University of Turin

Friday, October 8th 2003

SEMINAR AGENDA

08.30 –10.30 Credit risk management theory

- *BASEL II requirements*
- *A data mining approach to credit risk management*
- *Credit scoring models*
- *Logistic regression*

10.00 Break

10.30 –12.00 Credit risk management: case studies

- *A consumer credit case*
- *A business credit case*
- *Backtesting and validating models*

12.00 Discussion

Ron S. Kenett Ph.D

is founder, CEO and Senior Partner of KPA Ltd., and Visiting Professor at the University of Torino, Torino, Italy. He has over 20 years of experience in restructuring and improving the competitive position of organizations by integrating statistical methods, process analysis, supporting technologies and modern human resource management systems. As a Professor of Management at the State University of New York, he was awarded the General Electric Quality Management Fellowship. For nine years he served as Director of Statistical Methods for Tadiran Telecommunications Corporation and, previously, as researcher at Bell Laboratories in New Jersey. As a Master Black Belt he has trained and mentored over 600 engineers and managers in the Measure Analyze Improve Control process. His 90 publications are on topics in industrial statistics, performance appraisal systems and quality management. Ron is co-author of three books - Modern Industrial Statistics: Design and Control of Quality and Reliability (with S. Zacks and a forward by Robert Galvin, Chairman of Motorola Inc.), Duxbury Press, 1998, Multivariate Quality Control: Theory and Applications (with C. Fuchs), Marcel Dekker Inc., 1998 and Software Process Quality: Management and Control (with E. Baker), Marcel Dekker Inc., 1999. Dr. Kenett's Ph.D. is in Mathematics from the Weizmann Institute of Science. A partial list of companies he has consulted for includes: Intel, AT&T, AVX, EMC, National Semiconductors, Motorola, Dun & Bradstreet, Tadiran, Applied Materials, Israel Aircraft Industries, Magic Software Enterprisesand ECI. He serves on the Board of Directors of IBG Ltd., an organization whose mission is to help start-up companies develop business and marketing plans and establish strategic partnerships. Ron is Contributing Editor of Quality Progress and is listed in American Men and Women of Science, Who's Who in Science and Engineering and Baron's Who's Who in Banking and Finance. Dr. Kenett is a Fellow of the Royal Statistical Society, Senior Member of the Americal Society for Quality and Member of the Board of the Israeli Statistical Association.

Paolo Giudici Ph.D

graduated in Economics at L.Bocconi University, Milan, in 1989. Obtained a Master of Science degree in Statistics from the University of Minnesota in 1990 and a Phd in Statistics from the University of Trento in 1993. He has been assistant Professor of Statistics at the Faculty of Economics, University of Pavia, since 1993. Since march, 2000 he is an Associate professor of Statistics and Business Statistics at the same Faculty, where he teaches data analysis, business statistics and data mining. He is currently responsible of the data mining laboratory of the University of Pavia and coordinator of the data mining working group of the European network for business and industrial statistics. He is currently member, among others, of the Italian Statistical Society, the Royal Statistical Society and the Italian Association for Financial Risk management. He has been an invited researcher, among others, of the Fields Institute for research in the mathematical sciences (Toronto), the Isaac Newton Institute (Cambridge) the Max-Planck Institute for Plasmaphysics (Munich) and the SAMSI Institute (Durham, USA). His Research interests include: Data Mining, Graphical models, Markov Chain Monte Carlo simulations and Risk Management. He has written over 30 papers and two books: 1. (2001) Data mining: metodi statistici per le applicazioni aziendali. and 2. (2003) Applied data mining: statistical methods for business and industry. Wiley, London.

ENDORSEMENT:

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FONDAZIONE Franca e Diego de Castro

Professor Ron S. Kenett

University of Tel Aviv

&

Prof. Paolo Giudici

University of Pavia

Credit Risk Management and BASEL II: a new challenge for information system

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Turin, 8 October 2003

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