

Conference Sessions

The conference is organized into six sessions:

- **Econometric Variables in Risk Models**
- **Modeling Credit in Middle Markets**
- **Sample Selection: Bias & Reject Inference**
- **Information Management, Modeling & the Regulatory Framework**
- **Risk Models & Customer Management**
- **What's Ahead: New Technologies & Methodologies**

Confirmed Speakers include:

- **Larry Rosenberger**, *Fair, Isaac & Co.*
- **Peggy Twohig**, *Federal Trade Commission*
- **Dennis Ash**, *Experian*
- **Paul Calem**, *Federal Reserve Board*
- **David Hand**, *Imperial College*
- **Allen Jost**, *HNC*
- **Linda Allen**, *City University of New York*
- **Jonathan Crook**, *University of Edinburgh*
- **Steven Meester**, *CIT Group Inc.*
- **Dennis Glennon**, *Office of the Comptroller of the Currency*

The conference will include dinner at the Federal Reserve Bank of Philadelphia on the evening of May 29, where the keynote address on the current economic environment and consumer debt behavior will be delivered by:

- **Dr. Anthony M. Santomero**, *President, Federal Reserve Bank of Philadelphia*

Location and Hotel Accommodations

The conference will be held at the Inn at PENN on the campus of the University of Pennsylvania. Meals included with the conference will be offered here, with the exception of the conference dinner Wednesday evening at the Federal Reserve Bank of Philadelphia.

We have also reserved a block of rooms at the Inn at PENN for Tuesday and Wednesday nights, May 28 and 29, at a special group rate. **Reservations should be made directly with the hotel** as early as possible, but **by April 15, 2002**, at the latest, making reference to the *Wharton Financial Institutions Center Credit Modeling Conference*. After April 15, reservations will be taken on a space and rate availability basis only.

- **The Inn at PENN**
3600 Sansom Street
Philadelphia, PA 19104
215.222.0200
fax: 215.222.4600
Group rate: \$164/night + tax

Organizing Committee

- **Dennis Ashe**, *Experian*
- **Jonathan Crook**, *University of Edinburgh, U.K.*
- **Allen Jost**, *HNC*
- **Gary Kochman**, *CIT Group Inc.*
- **Robert Stine**, *The Wharton School, University of Pennsylvania*

Wharton's Financial Institutions Center
and the Payment Cards Center
of the Federal Reserve Bank of Philadelphia
present

CREDIT RISK MODELING AND DECISIONING

MAY 29-30, 2002



Wharton
Financial Institutions Center

CREDIT RISK MODELING AND DECISIONING

May 29-30, 2002
The Wharton School
University of Pennsylvania

THIS TWO-DAY CONFERENCE brings together members of business, academia and government communities to discuss important issues in the theory and practice of credit risk modeling. The conference blends forward-looking discussions of the latest methodologies and developing markets with coverage of fundamental everyday concerns. What are best practices in the industry? How should matters of privacy be addressed while retaining the ability to manage risk? Conference sessions feature recognized speakers and provide a forum for open discussion. The meeting will begin with an opening reception on Tuesday evening, May 28, and continue through lunch on Thursday, May 30.

Sponsors

- The Wharton Financial Institutions Center
- The Payment Cards Center of the Federal Reserve Bank of Philadelphia

Participant Registration

Name

Title

Organization

Address

Phone

Fax

Email

Registration Fee

\$200 for government/academics **\$400 for private industry** **\$50 for students**

All payments must be made with registration. Registrations received and paid before April 15, 2002, will receive a 25% discount of the appropriate conference fee.

As conference space is limited, we reserve the right to restrict the number of participants per organization.

Checks should be made payable to the *Trustees of the University of Pennsylvania*. Credit cards are also accepted:

Visa

MasterCard

American Express

Cardholder

Card number

Expiration

Signature

The fee includes all meals and conference materials. Please let us know which of the following you plan to attend:

Tuesday reception **Wednesday lunch** **Wednesday dinner** **Thursday lunch**

Dietary Restrictions: _____

Please return this form along with your payment to:

Tina Horowitz

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