

PD Dr. Ralf Stecking

Born 1964, studied Mathematics and Economics at Universities of Göttingen and Bremen. Diploma in Economics (Diplom-Ökonom), PhD in Economics at University of Bremen, Doctoral Thesis “Market Segmentation with Neural Networks” in 1999. From 06/1995 to 09/2006 research assistant at the chair of Economic Research and Applied Statistics at University of Bremen, received German Habilitation for Quantitative Methods in Economics there in 2009, Habilitation Thesis “Support Vector Machines for Credit Scoring“. From 10/2006 to 03/2010 Professor of Statistics, since 04/2010 Associate Professor and research assistant with the special field of Statistics at the Institute of Economics at Carl von Ossietzky University of Oldenburg.

Selected papers:

R. Stecking, K.B. Schebesch (2015): Classification of credit scoring data with privacy constraints, in: *Intelligent Data Analysis*, vol. 19, no. s1, 3-18; K.B. Schebesch, R. Stecking (2014): Clustering for Data Privacy and Classification Tasks, in: Huisman, D., Louwerse, I. and Wagelmans, A.P.M. (Eds.): *Operations Research Proceedings 2013*. Springer, Cham 397-403; R. Stecking, K.B. Schebesch (2013): Symbolic Cluster Representations for SVM in Credit Client Classification Tasks, in: Giudici, P., Ingrassia, S., Vichi, M. (Eds.): *Statistical Models for Data Analysis*. Springer, Cham 353-360; R. Stecking, K.B. Schebesch (2012): Classification of Large Imbalanced Credit Client Data with Cluster Based SVM, in: Gaul, W., Geyer-Schulz, A., Schmidt-Thieme, L. and Kunze, J. (Eds.): *Challenges at the Interface of Data Analysis, Computer Science, and Optimization*. Springer, Berlin 443-451; R. Stecking, K.B. Schebesch (2009): Data Similarity in Classification and Fictitious Training Data Generation, in: Fleischmann, B., Borgwardt, K. H., Klein, R. and Tuma, A. (Eds.): *Operations Research Proceedings 2008*. Springer, Berlin 395-400; K.B. Schebesch, R. Stecking (2008): Using Multiple SVM Models for Unbalanced Credit Scoring Data Sets, in: Preisach, C., Burkhardt, H., Schmidt-Thieme, L. and Decker, R. (Eds.): *Data Analysis, Machine Learning and Applications*. Springer, Berlin 515-522; R. Stecking, K.B. Schebesch (2008): Improving Classifier Performance by Using Fictitious Training Data? A Case Study, in: Kalcsics, J., Nickel, S. (Eds.): *Operations Research Proceedings 2007*. Springer, Berlin 89-94; R. Stecking, K.B. Schebesch (2007): Combining Support Vector Machines for Credit Scoring, in: Waldmann, K.-H., Stocker, U.M. (Eds.): *Operations Research Proceedings 2006*. Springer, Berlin 135-140; K.B. Schebesch, R. Stecking (2007): Selecting SVM Kernels and Input Variable Subsets in Credit Scoring Models, in: Decker, R., Lenz, H.-J. (Eds.): *Advances in Data Analysis*. Springer, Berlin, 179-186; Springer, Berlin 251-256; R. Stecking, K.B. Schebesch (2006): Comparing and Selecting SVM-Kernels for Credit Scoring, in: Spiliopoulou, M., Kruse, R., Borgelt, C., Nürnberger, A. and Gaul, W. (Eds.): *From Data and Information Analysis to Knowledge Engineering*. Springer, Berlin, 542-549. K.B. Schebesch, R. Stecking (2005): Support vector machines for credit applicants: detecting typical and critical regions, in: *Journal of the Operational Research Society*, 56(9), 1082-1088.

Research areas:

Multivariate data analysis; classification methods; statistical learning methods; credit scoring.