

Title (en)

DETECTION BY MACHINE LEARNING OF ANOMALIES IN A SET OF BANKING TRANSACTIONS BY OPTIMIZATION OF THE AVERAGE PRECISION

Title (de)

ERKENNUNG VON ANOMALIEN IN EINER REIHE VON BANKGESCHÄFTEN DURCH MASCHINENLERNEN MITTELS OPTIMIERUNG DER DURCHSCHNITTlichen GENAUIGKEIT

Title (fr)

DÉTECTION PAR APPRENTISSAGE AUTOMATIQUE D'ANOMALIES DANS UN ENSEMBLE DE TRANSACTIONS BANCAIRES PAR OPTIMISATION DE LA PRÉCISION MOYENNE

Publication

EP 3596685 A1 20200122 (FR)

Application

EP 18712980 A 20180309

Priority

- FR 1752142 A 20170316
- FR 2018050544 W 20180309

Abstract (en)

[origin: WO2018167404A1] The invention relates to a method for detecting anomalies in a set of payment transactions, consisting of: - establishing (E3) a meta-model formed from a set of models, each trained on a training set in order to determine a risk for each transaction of being anomalous, the meta-model being established by the "gradient boosting" technique so as to optimize a differentiable function expressing the average precision of the meta-model; - submitting (E4) said set to the meta-model so as to determine risks for each transaction of said set, and - determining a subset of transactions corresponding to a risk that is greater than a determined threshold in order to provide a predetermined number of transactions in said subset.

IPC 8 full level

G06Q 20/40 (2012.01)

CPC (source: EP)

G06Q 20/4016 (2013.01)

Citation (search report)

See references of WO 2018167404A1

Designated contracting state (EPC)

AL AT BE BG CH CY CZ DE DK EE ES FI FR GB GR HR HU IE IS IT LI LT LU LV MC MK MT NL NO PL PT RO RS SE SI SK SM TR

Designated extension state (EPC)

BA ME

DOCDB simple family (publication)

WO 2018167404 A1 20180920; CN 110678890 A 20200110; EP 3596685 A1 20200122; FR 3064095 A1 20180921; FR 3064095 B1 20190614

DOCDB simple family (application)

FR 2018050544 W 20180309; CN 201880024752 A 20180309; EP 18712980 A 20180309; FR 1752142 A 20170316