Enterprise Credit Risk becomes an important issue in financial and accounting. It includes bankruptcy prediction, financial distress, corporate performance clustering/prediction, and credit risk estimation. This research aims to provide a state-of-the-art review of the relative literature and indicate relevant research opportunities. We found that the current research trends are necessary for reduction of the feature subset, many hybrids SVM-based models, and rough model are proposed. Another consideration which requires future research is the evaluation of relative cost of Type I and Type II errors.

References

Index Terms

Computer Science  Artificial Intelligence

Keywords

Bankruptcy Prediction  Financial Distress  Corporate Performance Clustering / Prediction
Credit Risk Estimation