Abstract

Enterprise Credit Risk becomes 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 a method for reduction the feature subset, many hybrids SVM based model and rough model are proposed. Another consideration which requires future research is the evaluation of relative cost of Type? and Type? errors.

References


Index Terms

Computer Science
Artificial Intelligence

Keywords

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