## **Accepted Manuscript**

A two-stage classification technique for bankruptcy prediction

Philippe du Jardin

PII: \$0377-2217(16)30136-9 DOI: 10.1016/j.ejor.2016.03.008

Reference: EOR 13570

To appear in: European Journal of Operational Research

Received date: 19 May 2015 Revised date: 4 February 2016 Accepted date: 6 March 2016



Please cite this article as: Philippe du Jardin, A two-stage classification technique for bankruptcy prediction, *European Journal of Operational Research* (2016), doi: 10.1016/j.ejor.2016.03.008

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

#### ACCEPTED MANUSCRIPT

### Highlights

- We design single and ensemble-based models to forecast bankruptcy.
- We estimate a set of financial profiles that represent several archetypal situations.
- We build bankruptcy prediction models that fit each financial profile.
- We compare model performance using these two ways of designing models.
- Profile-based models perform better than single and ensemble-based models.

#### Download English Version:

# https://daneshyari.com/en/article/6895501

Download Persian Version:

https://daneshyari.com/article/6895501

<u>Daneshyari.com</u>