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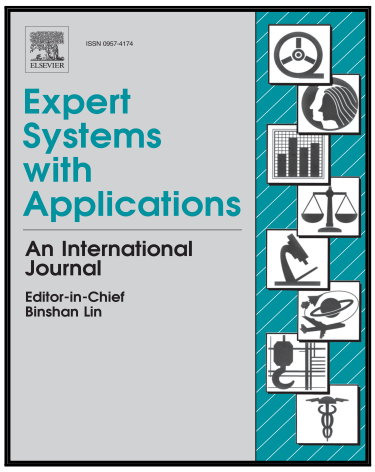

Bankruptcy prediction using imaged financial ratios and convolutional neural networks

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Highlights

- Convolution networks can predict bankruptcy by inputting financial ratios as an image
- Predictive accuracy improves with correlated financial ratios placed in the vicinity
- Deeper network configuration improves predictive accuracy
- Creating artificial financial data does not ensure the same effect as using real data
- Convolution-network-based bankruptcy prediction outperforms traditional methods

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