

Accepted Manuscript

Enhancing Two-Stage Modelling Methodology for Loss Given Default with Support Vector Machines

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PII: S0377-2217(17)30445-9
DOI: [10.1016/j.ejor.2017.05.017](https://doi.org/10.1016/j.ejor.2017.05.017)
Reference: EOR 14445



To appear in: *European Journal of Operational Research*

Received date: 31 May 2016
Revised date: 6 May 2017
Accepted date: 9 May 2017

Please cite this article as: Xiao Yao , Jonathan Crook , Galina Andreeva , Enhancing Two-Stage Modelling Methodology for Loss Given Default with Support Vector Machines, *European Journal of Operational Research* (2017), doi: [10.1016/j.ejor.2017.05.017](https://doi.org/10.1016/j.ejor.2017.05.017)

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Highlights:

- A large sample of retail loss data is used to investigate loss given default models
- Support vector machine works as the classifier in the two-stage modelling approach
- The two-stage model becomes more predictive with support vector machine applied
- Regression models play a less influential role in two-stage models

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