

Accepted Manuscript

Cost-based feature selection for Support Vector Machines - An application in credit scoring

Sebastián Maldonado, Juan Pérez, Cristián Bravo

PII: S0377-2217(17)30159-5
DOI: [10.1016/j.ejor.2017.02.037](https://doi.org/10.1016/j.ejor.2017.02.037)
Reference: EOR 14274



To appear in: *European Journal of Operational Research*

Received date: 9 May 2016
Revised date: 21 February 2017
Accepted date: 22 February 2017

Please cite this article as: Sebastián Maldonado, Juan Pérez, Cristián Bravo, Cost-based feature selection for Support Vector Machines - An application in credit scoring, *European Journal of Operational Research* (2017), doi: [10.1016/j.ejor.2017.02.037](https://doi.org/10.1016/j.ejor.2017.02.037)

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.

Highlights

- We present two mixed-integer problems for cost-based attribute selection.
- The attribute acquisition costs are incorporated explicitly in our framework.
- The attribute acquisition costs are estimated for a credit scoring project.
- Our method leads to a ten-fold reduction in costs in a real-life lending dataset.

ACCEPTED MANUSCRIPT

Download English Version:

<https://daneshyari.com/en/article/4959648>

Download Persian Version:

<https://daneshyari.com/article/4959648>

[Daneshyari.com](https://daneshyari.com)