

Accepted Manuscript

An efficient and functional model for predicting bank distress: In and out of sample evidence

Sean Cleary, Greg Hebb

PII: S0378-4266(15)00355-6

DOI: <http://dx.doi.org/10.1016/j.jbankfin.2015.12.001>

Reference: JBF 4872

To appear in: *Journal of Banking & Finance*

Received Date: 23 December 2014

Accepted Date: 12 December 2015



Please cite this article as: Cleary, S., Hebb, G., An efficient and functional model for predicting bank distress: In and out of sample evidence, *Journal of Banking & Finance* (2015), doi: <http://dx.doi.org/10.1016/j.jbankfin.2015.12.001>

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.

An Efficient and Functional Model for Predicting Bank Distress: In and Out of Sample Evidence

Sean Cleary* and Greg Hebb**

*Queen's School of Business, Queen's University, Kingston, Ontario, Canada, K7L 3N6 (scleary@business.queensu.ca, 613-533-3384).

** Rowe School of Business, Dalhousie University, Halifax, Nova Scotia, Canada, B3H 4R2 (Gregory.hebb@dal.ca , 902-494-1802).

*** The authors would like to acknowledge financial support from the Social Sciences Humanities and Research (SSHRC) Canada, and the Smith School of Business at Queen's University. We are grateful for comments received from participants at the 2014 World Finance Conference, and at a finance seminar at the Schulich School of Business at York University. The paper was improved substantially by incorporating the suggestions of an anonymous referee and Associate Editor, and from the Managing Editor, Carol Alexander.

Download English Version:

<https://daneshyari.com/en/article/5088349>

Download Persian Version:

<https://daneshyari.com/article/5088349>

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