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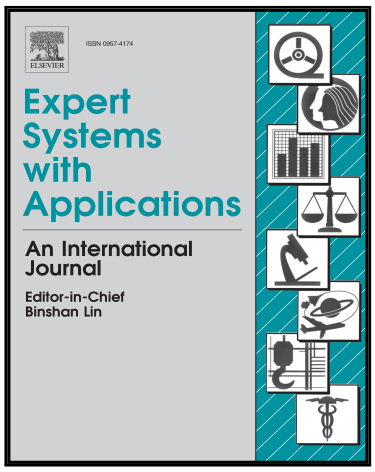

A new hybrid ensemble credit scoring model based on classifiers consensus system approach

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Highlights

- A new hybrid ensemble model for credit scoring problem is proposed.
- An improved data filtering technique is developed based on GNG method.
- GNG with MARS combined proved to be better than applying them individually.
- Our model is validated on three performance measures over seven credit datasets.
- Classifiers decisions after consensus effectively improved prediction performance.

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