

以GA-SVM法探討企業財務危機之研究

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摘要

The problem of business financial distress is very important for investors. Corporations must avoid the possibilities of financial distress and the difficulties of business operations. In this research, we explore the critical factor of business financial distress in view of corporate governance. Those factors include structure of stock, agency theory, and financial statement. The empirical results reveal that two-stage model outperforms one-stage model in distress prediction. And, multi-years predict analysis model has better prediction performance. The proposed model could provide valuable reference for financial distress.

關鍵字：financial crisis
support vector machine