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Logistic regression and its application in credit scoring

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Credit Scoring and Its Applications - Lyn C. Thomas, David ...

It would seem that credit scoring has become a separate branch of computational finance, and given its importance and use throughout the credit industry this is not surprising. There have been many articles written on credit scoring since its inception in the 1950's, but until four years ago there has not been a book available on the subject that summarized the different approaches to credit ...

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