عنوان فارسی مقاله:
روش مركب DEA دو سطحی برای پیش بینی شکست مالی کامل برای انتخاب معیارها GCA و SE-DEA

عنوان انگلیسی مقاله:
A hybrid approach using two-level DEA for financial failure prediction and integrated SE-DEA and GCA for indicators selection

توجه!
این فایل تنها قسمتی از ترجمه میباشد. برای تهیه مقاله ترجمه شده کامل با فرمت ورد (قابل ویرایش) همراه با نسخه انگلیسی مقاله، اینجا کلیک کنید.
5. Conclusions and future research

In this paper, we develop and implement a framework of a corporate financial failure predicting model based solely on publicly available data. To this end, the two-level DEA model is used to introduce a financial failure predicting model, based on publicly available financial data listed in the SSEM. This model can be easily employed to evaluate corporates in order to obtain the assessed value of its financial situation. To use the two-level DEA model, we need to use the approach combined the SE-DEA and the GRA to select the high relevant financial indicators from a large set of candidate indicators as inputs and outputs. The empirical application of this approach based on the data from the SSEM leads to promising results. The obtained results demonstrate that the predictability of the two-level DEA model is very competitive compared with the traditional one-level DEA models fitted on the historical financial failure companies’ data no matter using the 15 indicators or 25 indicators for implementation. The obtained results also demonstrate that, the approach combined the SE-DEA and the GRA for indicators selection is very effective, and the two-level DEA model provides better classification results with the indicators selected. In future, it will be also interesting to apply the framework to analyze facility and supply chain network efficiency [42,43].