Bankroto prognozavimo patobulinimas naudojant dirbtinį intelektą

Improvements in Bankruptcy prediction with AI

The quest for a reliable tool that can predict company failure has been pursued with keen interest both by academics and practitioners for a more than a century. The PhD should cover detailed literature review on the significant development in this area (see Jayasekera, Ranadeva. "Prediction of company failure: Past, present and promising directions for the future." International Review of Financial Analysis 55 (2018): 196-208. For an overview) and should original innovations on how AI can be used to more accurately to predict the financial stability of a firm. The model use should be broad and widespread capable of capturing even second order effects, such as the impact of information asymmetry and its outcomes to society. The perspective PhD student should have a solid quantitative background and be well versed with AI related technologies (e.g. NLP, deep learning, machine learning etc).

Students without strong motivation in this area are encouraged not to apply as a reasonable amount of prior knowledge and the willingness to self-learn is expected. The chosen student will be working as a part of a wider research team, and at least one ABS 3 or above level publication, where the student will play a leading role, is expected before the completion of the PhD.