Application of MLP Networks to Bond Rating and House Pricing

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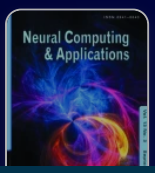

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is expected from economic theory. Furthermore, a special class of monotonic neural networks and a corresponding training algorithm are developed. It is shown in the second case study that networks in this class have less tendency to overfitting than ordinary neural networks. The methods are illustrated in two case studies: predicting the price of housing in the Dutch city of Den Bosch; and the classification of bond ratings.

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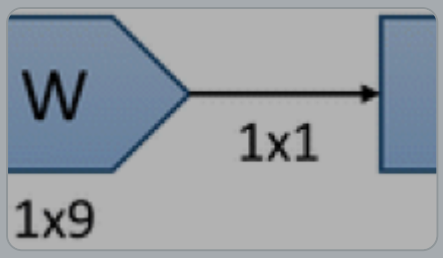

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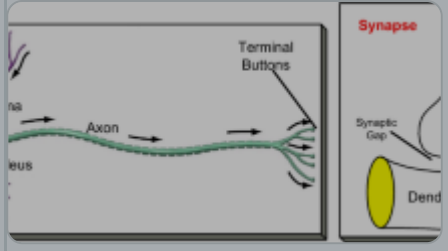

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