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Research Article

Financial analysis using Bayesian networks

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Abstract

This paper illustrates opportunities of using probabilistic Bayesian networks in fundamental financial analysis. In it, we will present an application based on construction of a Bayesian network from a database of financial reports collected for the years 1993–1997. We will focus on one sector of the Czech economy — engineering — presenting examples that use the constructed Bayesian network in the sector financial analysis and financial analysis of individual enterprises. Copyright © 2001 John Wiley & Sons, Ltd.

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