



**THE EMPIRICAL RESEARCH ON THE EG CREDIT RISK  
COMBINED EVALUATION BASED ON THE LRM AND NN**

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**Abstract**

In this paper, the financial indicators and characteristic indexes of the enterprise groups (EG) are used and the combined evaluation method (CEM) based on the Logistic regression model (LRM) and Neural Networks (NN) are applied to evaluate the credit risk of Chinese listed enterprise group (EG). Further the Chinese listed enterprise groups are chosen as study samples and conducted empirical research by using the combined evaluation method. Finally, we have made a comparison among the evaluation results of three methods.

**Keywords and phrases:** enterprise group (EG), credit risk, Logistic regression model (LRM), neural network (NN), combined evaluation model (CEM).

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