

國立高雄大學統計學研究所
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題目：Scalar and Vector Partitions of the Probability Score

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摘要：

Credit migration matrices are cardinal inputs to many risk management applications; their accurate estimation is therefore critical. We consider probability score as a prediction criterion of credit migration probabilities.

For the purpose of correctly applying probability score to evaluate the forecast performance of credit migration probabilities, we study properties of probability score carefully. First, scalar and vector partitions of the probability score (PS) in N -state ($N \geq 2$) situations were described and compared. In N -state, situations Scalar and vector partitions of the probability score (PS) provided similar, but not equivalent (i.e. , linearly related) , measures of the reliability and resolution of probability forecasts. Specifically, the vector partition, when compared to the scalar partition, decreased the reliability and increased the resolution of the forecasts. A sample collection of forecasts was used to illustrate the differences between these partitions.

指導教授簽名：