Evelyn Hayden, Alex Stomper, Arne Westerkamp Selection versus averaging of logistic credit risk models Journal of Risk, Volume 16, Issue 5, 2014

Abstract: The bootstrap analysis shows that BMA should be considered as an alternative to the stepwise model selection procedures that are currently often used in practice.

https://doi.org/10.21314/JOR.2014.285 https://papers.srn.com/sol3/papers.cfm?abstract_id=1724124