

Ohlson O-score Model

		Inputs
TA	total assets	100,000.00 €
GNP	Gross National Product price index level	152.13
TL	total liabilities	40,000.00 €
WC	working capital	20,000.00 €
CL	current liabilities	10,000.00 €
CA	current assets	30,000.00 €
X	1 if TL > TA, 0 otherwise	0
NI	net income	3,000.00 €
NI_t-1	net income (t-1)	2,000.00 €
FFO	funds from operations	4,300.00 €
Y	1 if a net loss for the last two years, 0 otherwise	0

Coefficients	values
	-1.32
	-0.407
	2.82
	6.03
	0.40
	-1.43
	0.67
	0.0757
	0.10
	-1.72
	0.00
	-2.37
	0.03
	-1.83
	0.11
	0.285
	0.00
	-0.521
	0.20
T	-0.05
default probability	48.68%

