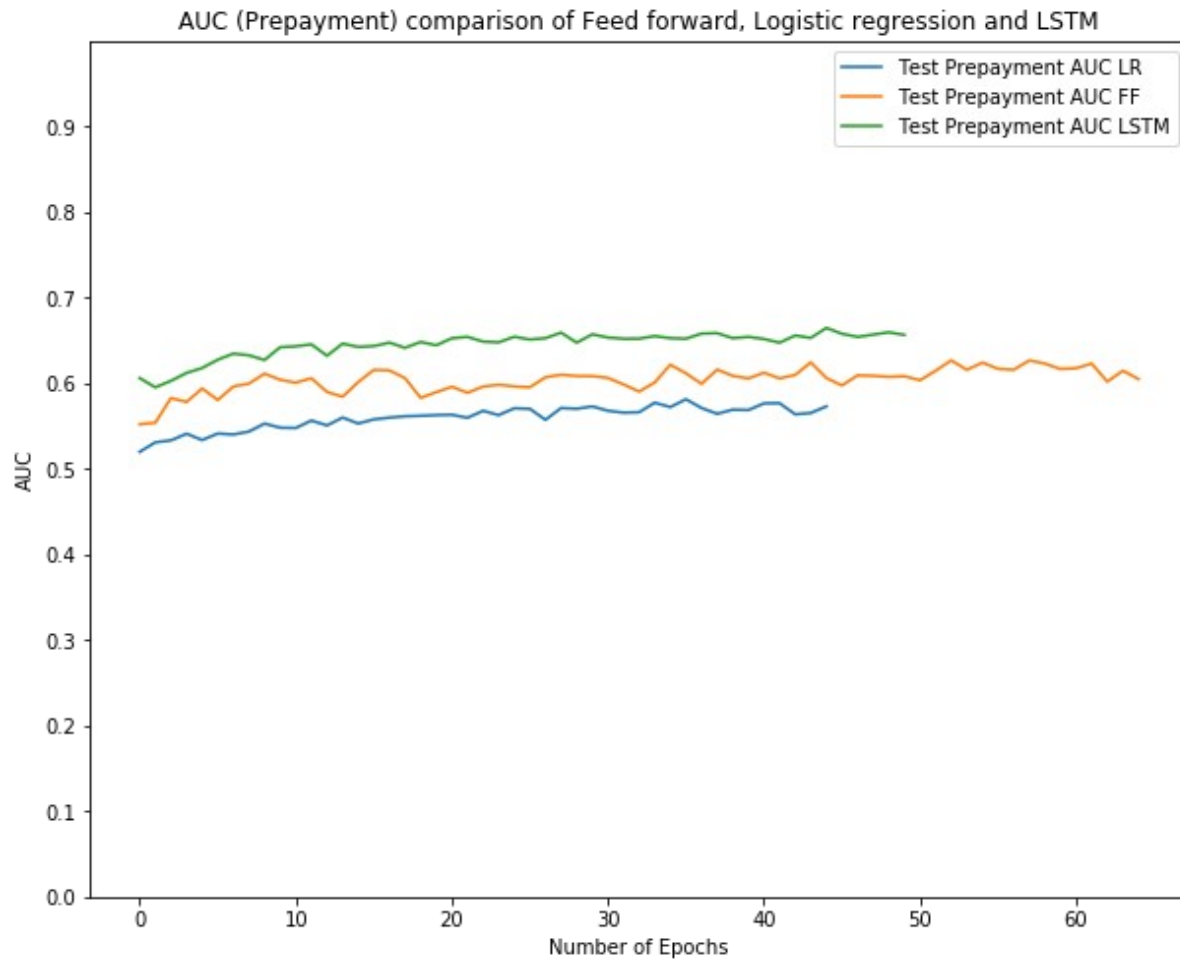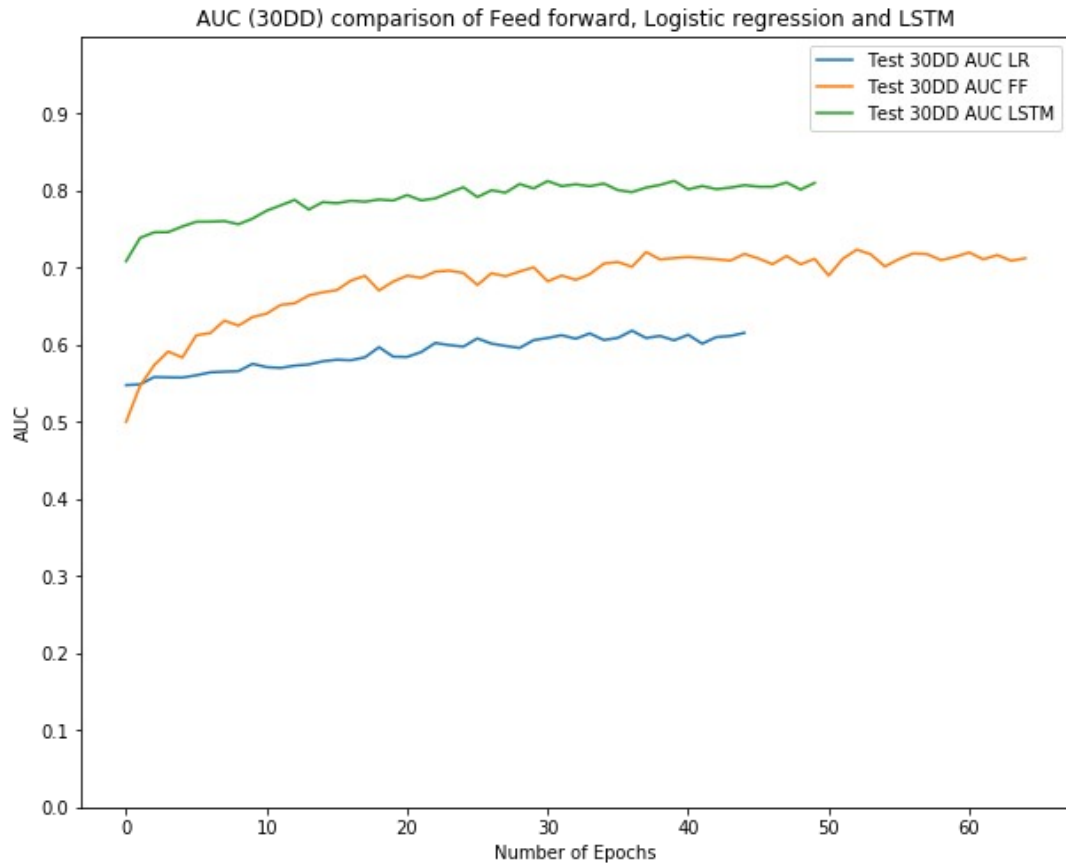Comparative study of Logistic Regression (LR), Feed forward network (FF) and LSTM. While we get as expected results in Prepayment AUC and 30 Days delinquency AUC, there seems to be some problem with the test loss.
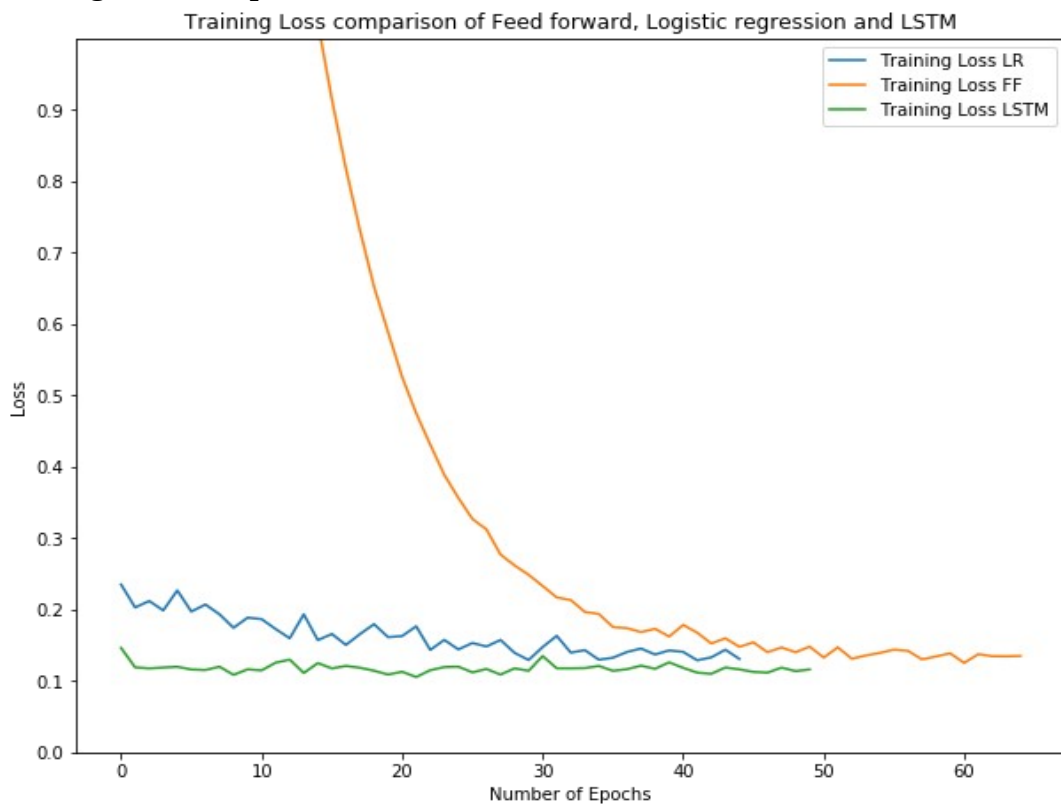
Comparison of Test AUC for Prepayment

AUC (Prepayment) comparison of Feed forward, Logistic regression and LSTM

Comparison of Test AUC for 30DD

AUC (30DD) comparison of Feed forward, Logistic regression and LSTM

Legend:
- Test 30DD AUC LR
- Test 30DD AUC FF
- Test 30DD AUC LSTM

Y-axis: AUC
X-axis: Number of Epochs

Training Loss Comparison

Training Loss comparison of Feed forward, Logistic regression and LSTM

Legend:
- Training Loss LR
- Training Loss FF
- Training Loss LSTM

Y-axis: Loss
X-axis: Number of Epochs

Testing Loss Comparison

Testing Loss comparison of Feed forward, Logistic regression and LSTM