

Two Stage Fuzzy Methodology to Evaluate the Credit Risks of Investment Projects

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Abstract : The work proposes a decision support methodology for the credit risk minimization in selection of investment projects. The methodology provides two stages of projects' evaluation. Preliminary selection of projects with minor credit risks is made using the Expertons Method. The second stage makes ranking of chosen projects using the Possibilistic Discrimination Analysis Method. The latter is a new modification of a well-known Method of Fuzzy Discrimination Analysis.

Keywords : expert valuations, expertons, investment project risks, positive and negative discriminations, possibility distribution

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