

Decision Support Fuzzy Methodology to evaluate the Credit Risks of Investment Projects

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This work proposes a decision support methodology to minimize risks while choosing among competitive investment projects. The methodology combines two fuzzy-statistical methods, providing two stages of investment projects' evaluation. In the first stage preliminary selection of projects with small risks is made on the basis of the A. Kauffman's expertons method.

In the second stage the possibilistic discrimination analysis method is applied to the projects, selected during first stage, to compare them and sort out high-quality projects. For the latter, the recommendations to provide credits are made. An investment decision making example is used to illustrate the application of the proposed methodology.