CREATION OF THE RATING OF STOCK MARKET ANALYTICAL SYSTEMS ON THE BASE OF EXPERT QUALITATIVE ESTIMATIONS

Olga A. Siniavskaya, Boris A. Zhelezko, Roman V. Karpovich*

Belorussian State Economic University 220672 Republic of Belarus, Minsk, Partisan Ave. 26
o.siniavskaya@sam-solutions.net, BorisZh@yandex.ru, ramonak@ya.ru

ABSTRACT

In this article the algorithms of creation of the rating of stock market analytical automated systems are proposed. They are based on Zahedi's analytic hierarchy process modification in which triangular fuzzy numbers are used to transform qualitative expert estimations into quantitative ones. An example of practical using of these algorithms is considered.

Keywords: Portfolio Investments, Fuzzy Analytical Network Process (FANP), Fuzzy Multiple Criteria Decision Making (FMCDM), Investment Project, Fuzzy Set Theory