

ABSTRACTS

УДК 658.5:004

B.A. Demyanchuk, V.M. Kosarev

MODEL FOR DETERMINING THE FEASIBILITY OF OPTIONS PREDICTIVE ESTIMATES OF INVESTMENTS IN THE SPHERE OF PRODUCTION TECHNOLOGY

The authors proposed a model for determining the feasibility of options predictive estimates of investments in the sphere of production technology for science-based prediction of the decisions taken at the planning stage.

Solution of the problem of forecasting the probability of investment options offered to look for a method of testing statistical hypotheses. As a result, the problem reduces to determining the values of the probability of the conditional probabilities and forecast errors of implementation of each of the investment options (based on the real-blur features).

The results are usually in accurate data on the volume of expected investments in production). Reliability prediction implementation of each of the observed variants are evaluated by calculating the probability of making the right decisions and decision-making errors when considering the distribution of the planned volume of investments for each option for their use. Probability of incorrect prediction of the implementation of each of the specific options is determined by summing the probabilities of errors corresponding row of the matrix of confidence.

The proposed model for predicting the feasibility of investment options in the sphere of production provides fairly accurate information even when pair wise in distinguish ability of the expected volume of investments in the face of competing investment options. Create and use the software product on the basis of the proposed stochastic model can greatly simplify the necessary calculations and save time on the investment decision of such problems.

