

THE CONCEPTION "RISK AS A RESOURCE" AND IT'S APPLICATION TO THE INVESTMENT PORTFOLIO MANAGEMENT

Sekerin A. B.

The paper is devoted to the problem of the risk management based on the conception "Risk as a resource". The concept of the resource-like manifestation of risk is introduced and the mechanism of such a manifestation is characterized. The risk management based on the conception "Risk as a resource" consists in the attainment of the optimal level of the risk. The general theorem is proved the consequence of which is the existence of the unique optimal level of the portfolio risk.