

ESTIMATION OF RISKS OF RATING DECISIONS

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The problem of measurement of a risk level is discussed in case of when business-decision is accepted on the basis of results rating estimation. It is offered эконометрический the approach to its decision. The given approach provides construction of models of a discrete choice and an estimation on their basis the entropy level of uncertainty accepted for risk. Within the limits of the offered approach it is possible to lead the limiting analysis of factors which results serve for the manager as an original reference point by development of strategy of management by risk.