AN EXPERT SCORING MODEL RUSSIAN STOCKS

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The article presents a model of expert scoring securities. As examples are the Russian shares in the form of the fundamental performance of companies. The article show the procedures for the forming of the chaining preferences of the financial multiplies and the evaluation of their importance weights based on Saaty's paired comparison method. In case of three classes of the factors importance, a new geometrically interpreted index of consistency is suggested for the elements of pairwise comparisons matrix. The experts opinions are invited to coordinate with the help of relaxation algorithms for solving a system of linear inequalities.

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Keywords

Fundamental analysis, financial multiples, scoring stocks, hierarchy analysis method, pairwise comparisons matrix, the relaxation for system of linear inequalities, consistency index.