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### 多目标下的投资项目风险评价方法与实证研究

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### Risks evaluation method and empirical study of investment projects based on multi-objective

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**摘要** 在投资项目风险评估时可能要实现多个目标的优化,而每个目标都有自己的评价指标体系。对此,本文提出了一种多目标下的投资项目风险评价方法,包括指标数据的预处理、分配指标权重的三标度AHP、单目标评价计算和基于改进的TOPSIS多目标综合判定方法等。实际案例分析表明,本文方法计算操作简便,评价结果合理,具有应用价值。

**关键词:** [投资项目](#) [风险评估](#) [多目标决策](#)

**Abstract:** When evaluating the risks in the project investment, multi-objective optimizations are supposed to achieve, although each objective has its own evaluation index system. Therefore based on multi-objective for evaluating the risks in project investment, a method that include the pretreatment of index data, the 1-3 scale AHP used to assign weight, the evaluation and calculation of single-objective, and general estimation of multi-objective based on improved Technique for Order Preference by Similarity to Ideal Solution(TOPSIS) is put forward. The analyses of practical cases show that not only the method is easily to operate and apply to, but also the result of estimation is reasonable.

**Keywords:** [investment project](#) [risk evaluation](#) [multi-objective decision](#)

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