Method and Apparatus for Determining Risk Management Decision-Making Critical Values

Abstract

A method and apparatus for determining risk management decision-making critical values are disclosed. A method for determining critical values in risk management for decision-making comprises: initializing a set P comprising K combinations and utilizing the following steps for cyclic processing until a preset stop condition is satisfied: calculating the score of each combination in the set P, selecting two combinations from the set P each time and exchanging one or more critical values to generate two new combinations until the number of new combinations reaches a preset number; updating the set P according to the new combinations; determining the corresponding M critical values of the combination having the highest score in the set P to be available critical values.

Figure 1