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Abstract
This study introduces a fuzzy multiple-criteria multiple-level decision-making model (MLMCDM) for the evaluation of commercial loans in Bolivia. The model considers qualitative and quantitative criteria and their importance in the determination of the payback capacity of a firm. The proposed model deals with a hierarchical structure of criteria and avoids the problem of the multiplication of three or more fuzzy numbers applying the center of area (COA) ranking method. The feasibility of the model is demonstrated through a numerical example and the final evaluation values are obtained, moreover a Monte Carlo simulation is conducted in order to gain more insight about the model and as a result eight risk buckets are defined. The final evaluation values are finally classified into one of the eight buckets and compared to assessments conducted by independent organizations in order to demonstrate the consistency of the model.
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