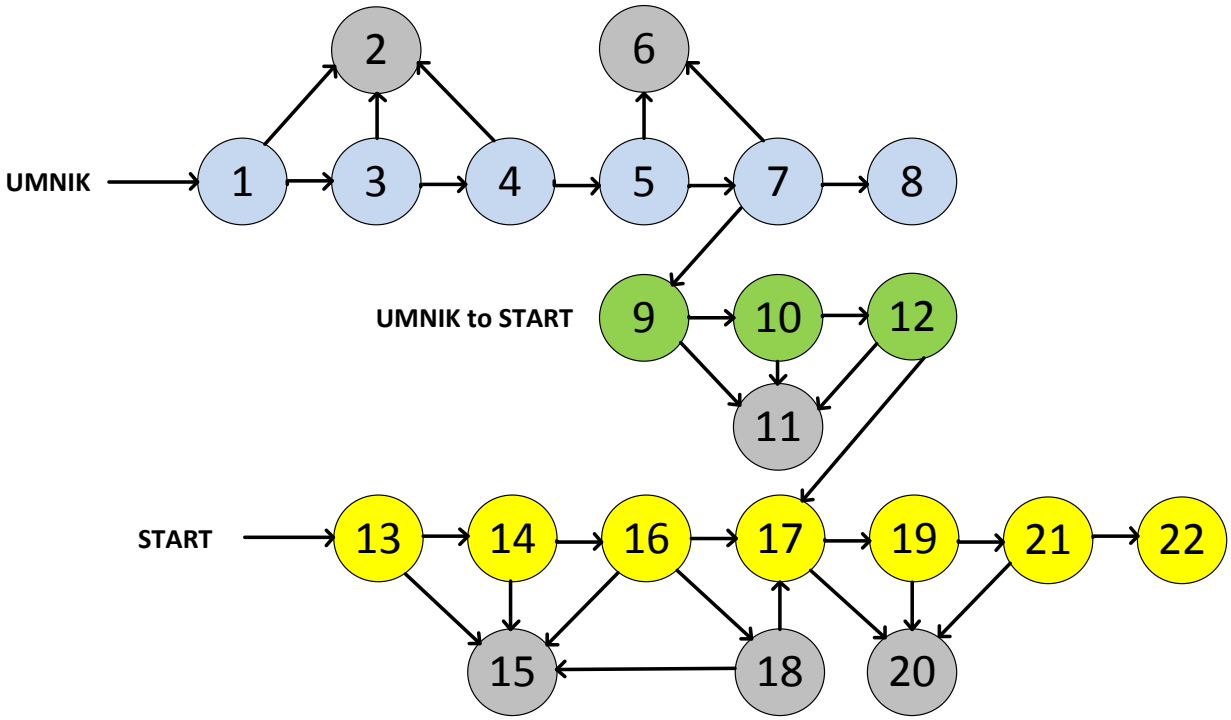

Fig. 4 - The structure of the Markov model.

VI. Conclusion

Analysis of method of innovative projects "viability" evaluation was carried out in the research. It was found that the method of hidden Markov models is suitable for solving this problem, in particular, Baum-Welch algorithm can be used for this task. This algorithm has been briefly described, the assumptions and constraints was considered.

In future it is planned to prepare of test data based on information about the functioning of the federal program to promote the development of innovative projects. Estimation of the transition probability between the phases of the programs presented in the Markov model will be implemented based on these data. Statistics for several years will be used for determining the average value of the transition probability between states described in the model. Based on this, transition probability deviation corridors for the following measurements will be found. The corridor, in which the minimum and maximum values of the transition probability for the projects, moving through stages of implementation, are laid, will be defined using the Baum-Welch algorithm.

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