

عنوان مقاله:

Efficiency Analysis and Classification of stocks by using DEA: Evidence of iran stock Exchange

محل انتشار:

دومین کنفرانس بین المللی مدیریت، کارآفرینی و توسعه اقتصادی (سال: 1392)

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خلاصه مقاله:

The most important goal of the present paper is to evaluate the efficiency of automotive and parts manufacturing branch in Tehran Stock Exchange (TSE), by using DEA technique, to select a group of desirable securities from a list of 31. The Results show that the units (7, 8, 14, 18, 19, 20, 21, 23, 24, 25 and 29) are known as superior units. Unit 7 obtained the first rank of 29 units. The units 3, 10, 11, 13, 16 & 17 have surplus inputs, and 19 of the firms are classified in efficient scale.

کلمات کلیدی:

Data Envelopment Analysis (DEA), Efficiency, Tehran Stock Exchange, market cap stocks

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