عنوان مقاله:

Portfolio selection by a two stage DEA model

محل انتشار:

ششمین کنفرانس بین المللی تحلیل پوششی داده ها (سال: 1393)

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نویسندگان:

F. Matroud - *Department of Mathematics, Abadan Branch, Islamic Azad University, Abadan, Iran.*

F. Matroud - *Abadan Branch, Islamic Azad University, Abadan, Iran.*

خلاصه مقاله:

The stock evaluation process plays an important role in portfolio selection because it is the prerequisite for investment and directly influences on the stock allocation. This paper presents a methodology based on two stage DEA for portfolio selection, decision making units which is mutual fund. First, DMUs efficiencies are computed based on input/output, and then the generation of a portfolio is carried out by a DEA model. Finally, by using DEA Model, we determined optimal portfolio stocks for investors in the Tehran stock exchange

کلمات کلیدی:

DEA, two stage, Portfolio selection

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