

عنوان مقاله:

PORTFOLIO OF MUTUAL FUNDS USING STOCHASTIC MODELS BASED ON CREDIBILITY THEORY AND THEIR'S PERFORMANCE EVALUATING

محل انتشار:

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خلاصه مقاله:

Credibility measure theory was introduced by Liu and Liu (2004) ; Then X. Li, Z. Qin and D.Ralescu[13] On using this theory are converted mean-variance model to credibility meanvariance. Mutual funds are the most important investment mechanism in financial market. Inthis paper, we use rate of return of 46 mutual funds of TSE. At first, we analyze data and thenimplement credibility mean-variance in MATLAB. We also survey Performance of case .studysample with market Performance

کلمات کلیدی:

Return; mutual fund; creditability theory; fuzzy logic; mean-variance model

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