

EVALUATING MULTIPERIOD PERFORMANCE

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Dynamic network DEA approach with diversification to multi-period performance evaluation of funds. Ruiyue Lin (rachel@ocxedag.ga), Zhiping Chen.

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The applicability and reasonability of the proposed method are demonstrated by applying it to assess the relative performance of funds in Chinese security market and European security market, respectively. At each period, mutual funds consume exogenous inputs and intermediate products produced from the preceding period to produce exogenous outputs and intermediate products for the next period to Evaluating Multiperiod Performance. Copyright of Central European Journal of Operations Research is the property of Springer Nature and its content Evaluating Multiperiod Performance not be copied or emailed to multiple sites or posted to a listserv without the copyright holder's express written permission.

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