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(// : // :)

(TSEPF)

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(Zad et al., 2002)

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(Abyar,2007) (

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(Abyar, 2007)

() Mohamadi & Sadr Alashrafi

() Faryadras et al.

(DEA)

Hajiyani et)

(al., 2005

() Meeusen et al. () Aigner et al.

(MOLS)

$$y_{it} = f(x_{it}, t; \beta) + (v_{it} - u_{it})$$

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() Kumbhakar

Henderson & Simar () Park et al.

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: Berndt &

() Karagiannis & Sarris

y_{it} () Christensen,

x_{ijt} t i

t i j

t

2. Data Envelopment Analysis (DEA)

() Mosavi & Khaliliyan .

1. Modified ordinary least squares

$$\Phi(\bullet) \quad \pi \approx 3.14$$

$$\exp(u_{it})$$

(Battese & Coelli, 1988)

$$\lambda = -2\{\ln L(H_0) - \ln L(H_1)\}$$

$$\gamma = \delta_0 = \delta_m = 0 \quad (m = 1, \dots, h)$$

$$\delta_m = 0 \quad (m = 1, \dots, h)$$

$$(m = 1, \dots, h) \quad \delta_0 = \delta_m = 0$$

(Stevenson, 1980)

(Aigner et al.; 1977)

$$(\quad)$$

(Ray, 1988)

$$SE_{it}^0 = \exp\left[\frac{(1 - E_{it})^2}{2\beta}\right]$$

$$E_{it} \quad SE_{it}^0$$

$$E_{it} = \sum_{j=1}^n \left(\beta_j + \sum_{k=1}^l \beta_{jk} x_{kit} + \beta_{jt} t \right)$$

$$\beta = \sum_{j=1}^n \sum_{k=1}^l \beta_{jk} < 0, \quad 0 < SE_{it}^0 \leq 1$$

(Forsund, 1996)

$$(e_{it} = v_{it} - u_{it})$$

$$v_{it}$$

$$(\quad)$$

$$u_{it}$$

$$u_{it} \quad v_{it}$$

$$u_{it}$$

(Battese & Coelli, 1995)

$$y_{it} = \beta_0 + \beta_1 t + \frac{1}{2} \beta_{11} t^2 + \sum_{j=1}^n \beta_j x_{jit} + \frac{1}{2} \sum_{j=1}^n \sum_{k=1}^l \beta_{jk} x_{kit} + \sum_{j=1}^n \beta_{jt} x_{jit} t + e_{it}$$

$$u_{it} \approx N(\delta_0 + \sum \delta_m z_{mi}, \sigma_u^2)$$

$$z_{mi}$$

$$w_{it}$$

$$\delta_m \quad N(0, \sigma_U^2)$$

$$(z_{mi})$$

$$\sigma_s^2 = \sigma_u^2 + \sigma_v^2$$

$$\gamma$$

$$\gamma = \frac{\sigma_u^2}{\sigma_v^2}$$

$$u_{it}$$

(Kumbhakar & Lovell; 2000)

$$\sigma_u^2 = \mu_u^2 [\Phi(\rho)]' (2 [\Phi(\rho)]' + 4 + \sigma^2 [\Phi(\rho)]' (\pi [\Phi(\rho)]') / 2\pi)$$

$$\rho = \mu_{it} / \sigma \quad \mu_{it} = (\delta_0 + \sum \delta_m z_{mi})$$

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:(Reinhard et al., 2002)

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X2 ()

X1 (

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X4 (

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X3 (

$$\ln SE_{it}^0 = \rho_0 + \sum_{m=1}^h \rho_m z_{mi} + \varepsilon_{it}$$

X5 (

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$$\rho_m \quad m(1, \dots, h) \quad \rho_0$$

(

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X6

$$v_{it}^* \quad (\varepsilon_{it} = v_{it}^* - u_{it}^*)$$

$$u_{it}^* \quad N(0, \sigma_v^{2*})$$

$$u_{it}^* \approx N(\rho_0 + \sum \rho_m z_{mi}, \sigma_v^{2*})$$

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z6

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$$\beta_{Tj} = 0 (j = 1, \dots, 6)$$

$$\gamma$$

$$\delta_0 = \delta_m = 0 (m = 1, \dots, h)$$

$$(\delta_T = \delta_{TT} = 0)$$

$$\beta_{jk} = 0 (j, k = 1, \dots, 6)$$

$$\beta_T = \beta_{TT} = \beta_{Tj} = 0 (j, k = 1, \dots, 6)$$

$$\gamma = \delta_0 = \delta_m = 0 (m = 1, \dots, h)$$

$$\delta_0 = \delta_m = 0 (m = 1, \dots, h)$$

$$\delta_m = 0 (m = 1, \dots, h)$$

$$\delta_0$$

$$(\delta_T = \delta_{TT} = 0)$$

$$\beta_{jk} = 0 (j, k = 1, \dots, 6)$$

$$\beta_T = \beta_{TT} = \beta_{Tj} = 0 (j, k = 1, \dots, 6)$$

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$\alpha = 0.05, \chi^2$	λ
	$(m = 1, \dots, h) \gamma = \delta_0 = \delta_m = 0$
	$(m = 1, \dots, h) \delta_0 = \delta_m = 0$
	$(m = 1, \dots, h) \delta_m = 0$
	$\delta_T = \delta_{TT} = 0$
	$\beta_{jk} = 0 (j, k = 1, \dots, 6)$
	$\beta_T = \beta_{TT} = \beta_{Tj} = 0 (j, k = 1, \dots, 6)$
	$\beta_{Tj} = 0 (j = 1, \dots, 6)$

() Kodde & Palm

t	t
	β_{x35}
	* β_{x36}
	* β_{x44}
	β_{x45}
	* β_{x46}
	* β_{x55}
	β_{x56}
	β_{x66}
	* β_T
	β_{TT}
	β_{Tx1}
	* β_{Tx2}
	β_{Tx3}
	β_{Tx4}
	* β_{Tx5}
	* β_{Tx6}
*	σ^2
	γ
	Log likelihood function

x5 x4 x3 x2 x1 x6 :

t		t	
*		ρ_0	δ_0
		ρ_{z1}	δ_{z1}
		ρ_{z2}	δ_{z2}
		ρ_{z3}	δ_{z3}
		ρ_{z4}	δ_{z4}
		ρ_{z5}	δ_{z5}
*		ρ_{z6}	δ_{z6}
		ρ_{z7}	δ_{z7}
		ρ_{z8}	δ_{z8}
		ρ_{z9}	δ_{z9}
		ρ_T	δ_T
*		ρ_{TT}	δ_{TT}

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z3 z2 z1 z5 z4

) z7 z6 () T z9 z8 (

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