
**اندازه‌گیری کارایی نسبی شرکت‌های حاضر در بورس
اوراق بهادر با رویکرد تحلیل پوششی داده‌ها
(شاخص‌های تکنولوژی اطلاعات)**

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Email: Rostami.re@gmail.com

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(PIP)	(DIP)
$\min \theta_0$ θ_0, λ $\text{بطوریکه} \quad :$ $Y\lambda \leq Y_0$ $\theta X_0 - X\lambda \geq 0$ $\text{نامفی} \quad \theta, \lambda \geq 0$ $\text{CCR} \quad : \text{PI0}$ λ $e^t \lambda \leq 1 \quad (\text{CCR-BCC}) : \text{PI1}$ $e^t \lambda \geq 1 \quad (\text{BCC-CCR}) : \text{PI2}$ $e^t \lambda = 1 \quad (\text{BCC}) : \text{PI3}$	$\text{MaxZ} = \mu^t Y_0 + u_o$ μ, V $\text{بطوریکه} \quad :$ $V^t X_0 = 1$ $u_o e - \mu^t Y + V^t x \leq 0$ $\mu^t \geq 0$ $V^t \geq 0$ $(\text{CCR}) \quad U_o = 0 : \text{DI0}$ $(\text{CCR - BCC}) \quad U_o \leq 0 : \text{DI1}$ $(\text{BCC-CCR}) \quad U_o \geq 0 : \text{DI2}$ $(\text{BCC}) \quad U_o = 0 : \text{DI3}$

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(POp)	(DOp)
$\text{Max } \Phi_0$ ϕ_o, λ $\text{بطوریکه} \quad :$ $X\lambda \leq X_0$ $\phi Y_0 - Y\lambda \leq 0$ $\text{نامفی} \quad \theta, \lambda \geq 0$ $\lambda \quad : \text{PO0}$ $e^t \lambda \leq 1 \quad : \text{PO1}$ $e^t \lambda \geq 1 \quad : \text{PO2}$ $e^t \lambda = 1 \quad : \text{PO3}$	$\min q = v^t x_0 + V_o$ $\text{بطوریکه} \quad :$ $\mu^t Y_0 = 1$ $V_o e^t - \mu^t Y + V^t x \geq 0$ $\mu^t \geq 0$ $V^t \geq 0$ $(\text{CCR}) \quad V_o = 0 : \text{DO0}$ $(\text{CCR - BCC}) \quad V_o \geq 0 : \text{DO1}$ $(\text{BCC-CCR}) \quad V_o \leq 0 : \text{DO2}$ $(\text{BCC}) \quad V_o : \text{DO3}$

DEA

$$\theta^* = \text{Min} \theta - \varepsilon \sum_{i=1}^m s_i^- - \varepsilon \sum_{r=1}^s s_r^+$$

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$$\sum_{i=1}^m \lambda_j x_{ij} + s_i^- = \theta_{xio}$$

i = (1 2 ... m)

$$\sum_{r=1}^s \lambda_j y_{rj} + s_r^+ = y_{ro}$$

r = (1 2 ... s)

$$\lambda_j, s_r^+, s_i^- \geq 0$$

j = (1 2 ... n)

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