

envelopment analysis (DEA). The second purpose is to identify the financial variables that differ significantly between efficient and inefficient funds and determine the nature of these relationships. There are identified input/output and profile variables that are significantly different between the DEA performance-efficient and inefficient large-cap mutual funds. The variables associated with efficient funds are relatively conservative in nature, not aggressive, consistent with a characterization of the investment style of large-cap DEA performance-efficient funds as predominantly value rather than **Cookies Settings**

growth.
By clicking "Accept All Cookies", you agree to the storing of cookies on your device to enhance site navigation, analyze site usage, and assist in our marketing efforts

Reject All

Download PDF Add to Favorites Share

Labels

Cite

Alerts

Accept All Cookies

Back to top









assist in our marketing efforts.

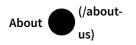
(/) RESEARCH

By clicking "Accept All Cookies", you agree to the storing of cookies on your device to enhance site navigation, analyze site usage, and

Cookies Settings

Reject All

Accept All Cookies





t**tve.li.cokven/IPMc_cRoe/searmcub**a_m)y/pmresearch/)

Locations

New York

41 Madison Avenue

20th Floor

New York, NY 10010

646 931 9045

London

One London Wall

London, EC2Y 5EA

0207 139 1600

Hong Kong

21/F Cityplaza Three,

14 Taikoo Wan Road,

Taikoo

Explore our Research

By Topic

Portfolio Management in Theory and Practice (/topic/portfolio-management-theory-and-practice)

Quantitative Finance (/topic/quantitative-finance)

Economics and Financial History (/topic/economics-and-financial-history)

 $Risk\ Management\ in\ Theory\ and\ Practice\ (/topic/risk-management-theory-and-practice)$

Asset Classes (/topic/asset-classes)

Regulation, Taxation, Governance, and Compliance (/topic/regulation-taxation-governance-and-compliance)

By Journal

Portfolio Management (/content/iijpormgmt)

Financial Data Science (/content/iijjfds)

Impact & ESG Investing (/content/pmrjesg)

Fixed integrate (*potite noting fixing) gree to the storing of cookies on your device to enhance site navigation, analyze site usage, and assist in our marketing efforts.

Investing (/content/iijinvest)

Derivatives (/content/iijderiv)

Cookies Settings

Reject All

Accept All Cookies

Alternative Investments (/content/iijaltinv)
Retirement (/content/iijretire)
Wealth Management (/content/iijwealthmgmt)
Beta Investment Strategies (/content/iijindinv)
Structured Finance (/content/iijstrfin)
Trading (/content/iijtrade)
Private Equity (/content/iijpriveq)
Practical Applications (/pa-reports)
© 2023 With Intelligence Ltd (https://withintelligence.com/) All material subject to strictly enforced copyright laws.
Cookies (https://www.pageantmedia.com/cookies/)
Code of ethics (/code-of-ethics)
Terms & conditions (https://www.pageantmedia.com/terms/)
Privacy policy (https://withintelligence.com/privacy/)

By clicking "Accept All Cookies", you agree to the storing of cookies on your device to enhance site navigation, analyze site usage, and assist in our marketing efforts.

Cookies Settings

Reject All