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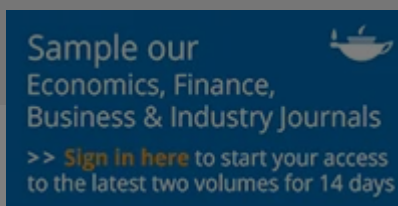
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# Persistence of mutual fund operating characteristics: returns, turnover rates, and expense ratios

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## Abstract

This study tests persistence of mutual fund returns, turnover rates, and expense ratios over the 20-year period from 1971 to 1990. Multivariate models also are developed to examine the relationship between these variables. Potential factors influencing persistence are a significant characteristic of the decade of the 1970s. Results show that turnover rates from 1971 to 1990 are persistent over a four-year time period, but not long-term persistence for returns.

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