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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)

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

(

( ) Kumbhakar

Henderson & Simar ( ) Park et al.

( )

: Berndt &

( ) Karagiannis & Sarris

$y_{it}$  ( ) Christensen,

$x_{ijt}$  t i

t i j

t

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2. Data Envelopment Analysis (DEA)

( ) Mosavi & Khaliluyan .

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1. Modified ordinary least squares

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$$\Phi(\bullet) \quad \pi \approx 3.14 \quad (e_{it} = v_{it} - u_{it})$$

$$\exp(-u_{it}) \quad v_{it} \quad ( \quad )$$

(Battese & Coelli, 1988)

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

:

$$\gamma = \delta_0 = \delta_m = 0 \quad (m = 1, \dots, h) \quad u_{it} \quad v_{it}$$

$$\delta_m = 0 \quad (m = 1, \dots, h) \quad u_{it}$$

(Battese & Coelli, 1995)

$$(m = 1, \dots, h) \quad (Stevenson, 1980) \quad y_{it} = \beta_0 + \beta_1 t + \frac{1}{2} \beta_{11} t^2 + \sum_{j=1}^n \beta_j x_{jit} + \frac{1}{2} \sum_{j=1}^n \sum_{k=1}^l \beta_{jk} x_{jit} x_{kit} + \sum_{j=1}^n \beta_{jt} x_{jit} t + e_{it}$$

$$u_{it} \quad \delta_0 = \delta_m = 0 \quad u_{it} \approx N(\delta_0 + \sum \delta_m z_{mi}, \sigma_u^2)$$

(Aigner et al.; 1977)

( )

(Ray, 1988)

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

$$E_{it} \quad SE_{it}^0 \quad \delta_m \quad N(0, \sigma_U^2)$$

:

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

$$\beta = \sum_{j=1}^n \sum_{k=1}^l \beta_{jk} < 0, \quad 0 < SE_{it}^0 \leq 1 \quad \sigma_s^2 = \sigma_u^2 + \sigma_v^2$$

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

(Kumbhakar & Lovell; 2000)

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

(Forsund, 1996)

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

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Y

:(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 (

)

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

(

)

X6

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

z1

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

( ) z3

( ) z2

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

( ) z5

( ) z4

z6

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:

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

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

$(\delta_0 = \delta_m = 0 \quad (m = 1, \dots, h))$   
 $(\delta_T = \delta_{TT} = 0)$

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

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

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

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

$\chi^2$

( ) Kodde & Palm

-

t	t
	$\beta_{x35}$
	* $\beta_{x36}$
	* $\beta_{x44}$
	$\beta_{x45}$
	* $\beta_{x46}$
	* $\beta_{x55}$
	$\beta_{x56}$
	$\beta_{x66}$
	* $\beta_T$
	$\beta_{TT}$
	$\beta_{Tx1}$
	* $\beta_{Tx2}$
	$\beta_{Tx3}$
	$\beta_{Tx4}$
	* $\beta_{Tx5}$
	* $\beta_{Tx6}$
*	$\sigma^2$
	$\gamma$
	Log likelihood function

x5

x4

x3

x2

x1

:

%

x6

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/	/	/	/	/	/	/	/
/	/	/	/	/	/	/	/
/	/	/	/	/	/	/	/

t			t		
/ *	/	$\rho_0$	/	/	$\delta_0$
/	/	$\rho_{z1}$	/ *	/	$\delta_{z1}$
/	/	$\rho_{z2}$	/	/	$\delta_{z2}$
/	/	$\rho_{z3}$	/ *	/	$\delta_{z3}$
/	/	$\rho_{z4}$	/ *	/	$\delta_{z4}$
/	/	$\rho_{z5}$	/	/	$\delta_{z5}$
/ *	/	$\rho_{z6}$	/	/	$\delta_{z6}$
/	/	$\rho_{z7}$	/	/	$\delta_{z7}$
/	/	$\rho_{z8}$	/ *	/	$\delta_{z8}$
/	/	$\rho_{z9}$	/ *	/	$\delta_{z9}$
/	/	$\rho_T$	/	/	$\delta_T$
/ *	/	$\rho_{TT}$	/	/	$\delta_{TT}$

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z3                      z2                      z1                      :

)                      z7 z6                      (                      )                      z5                      z4

.                      TT                      T                      z9 z8                      (

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