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## ارایه مدلی جهت آزمون و ارتقاء کارایی بازار سهام

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MATLAB 7.4.0

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Levenberg- Marquardt

Levenberg- Marquardt

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+    ++    + ... :

H<sub>1</sub> :

H<sub>0</sub> :

$$z = \frac{R - \bar{x}}{\sigma}$$

$$\bar{x} = \frac{2n_1n_2}{n_1 + n_2} + 1$$

$$\sigma = \left[ \frac{2n_1n_2(2n_1n_2 - n_1n_2)}{(n_1 + n_2)^2(n_1 + n_2 - 1)} \right]^{\frac{1}{2}}$$

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=n<sub>1</sub> , n<sub>2</sub>

=R

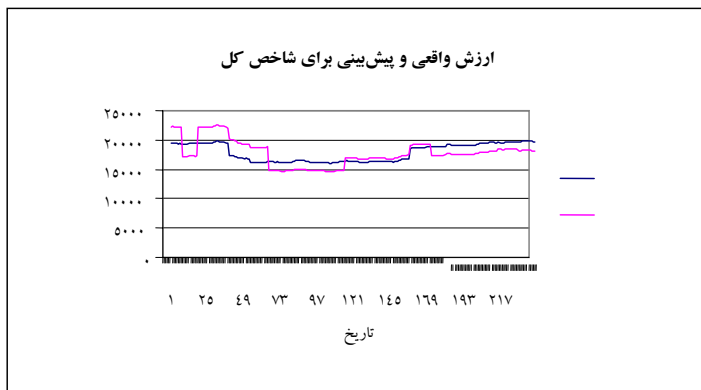
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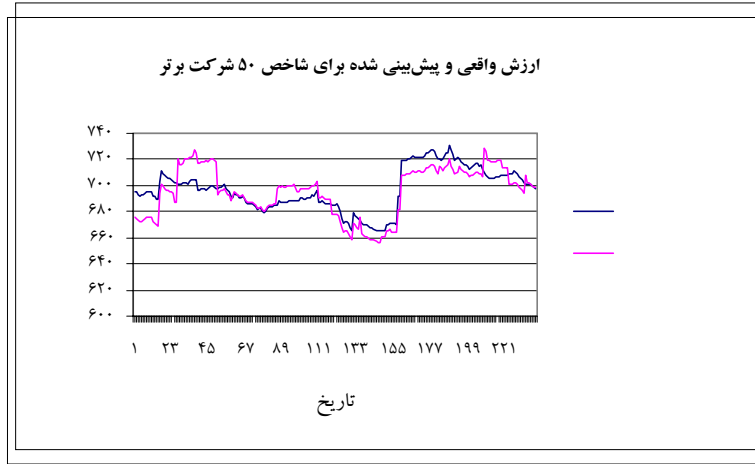
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$\mu$  ( )  
) n=6

$\alpha=1\%$   $s_x$  x (

$\mu_0$  :

$H_0: \mu \geq \mu_0$  .

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$$H_1: \mu \leq \mu_0.$$

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$$\frac{\bar{X} - \mu_0}{s_x / \sqrt{n}} < -t_{n-1, \alpha}$$

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H0

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