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An Extension from Network DEA to Copula-Based Network SFA: Evidence from the U.S. Commercial Banks in 2009

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Highlights

- We extend the Network DEA to Copula-Based Network SFA.
- Deposits are viewed as an intermediate output in the first production stage.
- This intermediate output is next used as an input in the second stage.
- We develop an economic model to characterize the multi-stage technologies.
- A copula-based econometric model is used to identify structural parameters.

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