

DSpace User Management

Workshop on Design and Development of Digital Libraries using DSpace

25-27 July, 2018

Central Library, KKHSOU

Guwahat-17

By


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Dspace Administration

DSpace administration involves a whole range of tasks the administrator has to perform for successful creation and maintenance of a digital repository.

When we first configure a digital repository using DSpace, we begin with creating Communities and collections.

While creating communities and collections, we also have to take a decision with regard to whom or which group can submit digital items to each collection.



In addition, we also have to take a decision on who or which groups of members (E-people) are authorized to review, approve and modify metadata of submissions.

E-People

An individual having DSpace user account is called E-people.

If authorized, an E-people can login to the site, can submit new items to the collections, and can act as administrator of collections and communities.

E-People in DSpace

- .Anonymous Users (anybody)**
- .Members, who wish to subscribe to a collection (one can not subscribe to communities).**
- .Submitters (authors), who submit their publications to a collection (they should be members and have been authorized to submit).**
- .Collection Administrators, in a large digital repository collection administration can be delegated to various E-groups.**

They can choose the reviewers, metadata editors among members and decide the collection policy

They are different from DSpace administrators, who have the overall responsibility and power, a kind of super-user.

Reviewers - members who are authorized to review submissions. They can either accept or reject submissions). Normally, they are subject specialists

Metadata Editors – who validate the metadata. Normally, they are library professionals.

Essential steps in Dspace administration

- 1) Create Users who will act as reviewers, metadata editors, approvers**
- 2) Create Communities**
- 3) Create Collections**
- 4) Assign Collection authorizations**

Organization of Repository

Communities (Top level)

Sub-communities (a set of collections)

Collections (a set of items)

Items (digital documents)

Bundles (more than one bitstream)

Bitstreams (files having content)

Communities in a repository created using DSpace



The screenshot shows the homepage of the Allegheny College DSpace Repository. The header features the Allegheny College logo (a circular seal with a building and the year 1815) and the text "ALLEGHENY COLLEGE" in a serif font. A "Login" link is in the top right corner. Below the header is a yellow bar with a home icon and the text "DSpace Home". The main content area has a search bar on the left with a magnifying glass icon. Below the search bar is a "BROWSE" section with a list of categories: "All of DSpace" (highlighted), "Communities & Collections", "Author", "First Reader", "Other Reader", "Title", and "Subject". To the right of the search bar is the title "Allegheny College DSpace Repository" followed by a welcome message: "Welcome to the new Allegheny College DSpace repository. DSpace is a digital service that collects, preserves, and distributes digital material. Repositories are important tools for preserving an organization's legacy; they facilitate digital preservation and scholarly communication." Below this is the section "Communities in DSpace" with the instruction "Select a community to browse its collections." and two listed communities: "Academic Departments" (with the description "Special projects from the Allegheny classrooms") and "Allegheny College Bicentennial".

ALLEGHENY COLLEGE

DSpace Home

Search

BROWSE

- All of DSpace
- Communities & Collections
- Author
- First Reader
- Other Reader
- Title
- Subject

Allegheny College DSpace Repository

Welcome to the new Allegheny College DSpace repository. DSpace is a digital service that collects, preserves, and distributes digital material. Repositories are important tools for preserving an organization's legacy; they facilitate digital preservation and scholarly communication.

Communities in DSpace

Select a community to browse its collections.

- Academic Departments
Special projects from the Allegheny classrooms
- Allegheny College Bicentennial

OpenDOAR - Home Page x Browse by Country and R x Allegheny College Digital x Community List x

Secure | <https://dspace.allegheny.edu/community-list#>

Facebook Inbox Bookmarks Gmail Old Assamese News Central Vigilance Co Watch Movies Online Our House Plants Final Ppt for IASLIC eka Progress work - dipo

Allegheny College 1815 Login

DSpace Home / Community List

Search

BROWSE

- All of DSpace
- Communities & Collections
- Author
- First Reader
- Other Reader
- Title
- Subject
- Date

MY ACCOUNT

Communities in DSpace

Select a community to browse its collections.

- **Academic Departments**
Special projects from the Allegheny classrooms

Writing Our History (Department of History)
Oral history recordings from the Department of History
- + **Allegheny College Bicentennial**
Digitized Centennial photographs and documents made accessible to honor Allegheny's Bicentennial in 2015
- + **Allegheny College: Symposium on Borges**
Documents, images, and audio files from Borges' 1985 campus visit
- + **Faculty Scholarship**

EN 13:08 22-07-2018

Browse by Country and P x Archive@NYU - SHERPA x FDA: Home x

archive.nyu.edu

Facebook Inbox Bookmarks Gmail Old Assamese News Central Vigilance Co Watch Movies Online Our House Plants Final Ppt for IASLIC eka Progress work - dip

NYU Faculty Digital Archive

Browse Search Sign on to

The Faculty Digital Archive (FDA) is a highly visible repository of NYU scholarship, allowing digital works—text, audio, video, data, and more—to be reliably shared and securely stored. Collections may be made freely available worldwide, offered to NYU only, or restricted to a specific group.

Full-time faculty may contribute their research—unpublished and, in many cases, published—in the FDA. Departments, centers, or institutes may use the FDA to distribute their working papers, technical reports, or other research material. [Read more...](#)

Search titles, authors, keywords...

+ Arts and Science

- Center for Urban Science and Progress

Debra Laefer's Collection

Debra Laefer's Collection (NYU-use only)

+ College of Dentistry

+ College of Nursing

+ Division of Libraries

MOST DOWNLOADED

IOMS: Information Systems Working Papers
Product Scope and Bilateral Entry Deterrence in Converging Technology Industries
Mantena, Ravi; Sundararajan, Arun

CeDER Working Papers
Internet Exchanges for Used Books: An Empirical Analysis of Welfare Implications
Ghose, Anindya; Smith, Michael D.; Telang, Rahul

CeDER Working Papers
Local Network Effects and Network Structure
Sundararajan, Arun

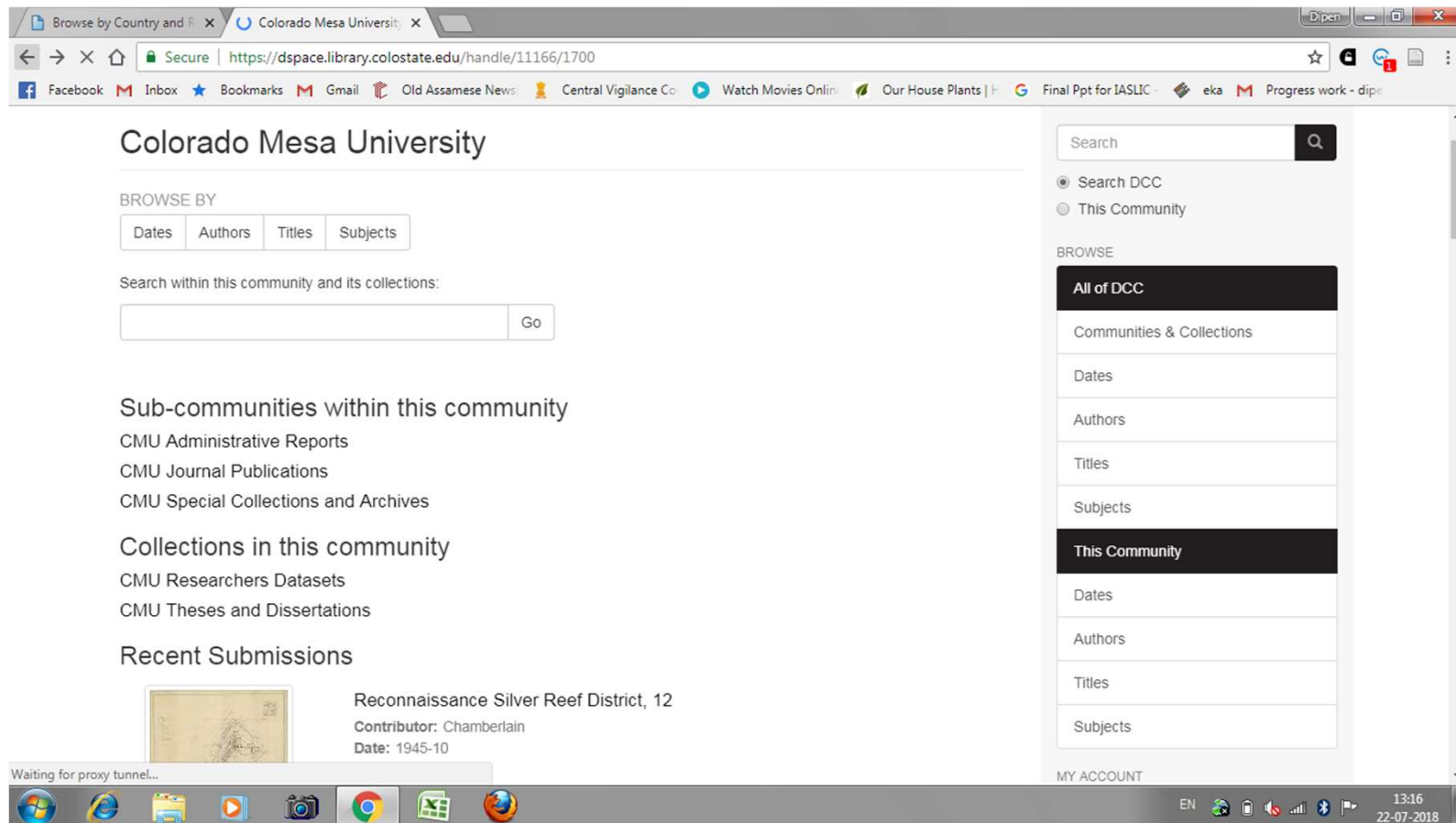
CeDER Working Papers
The Economic Incentives for Sharing Security Information
Gal-Or, Esther; Ghose, Anindya

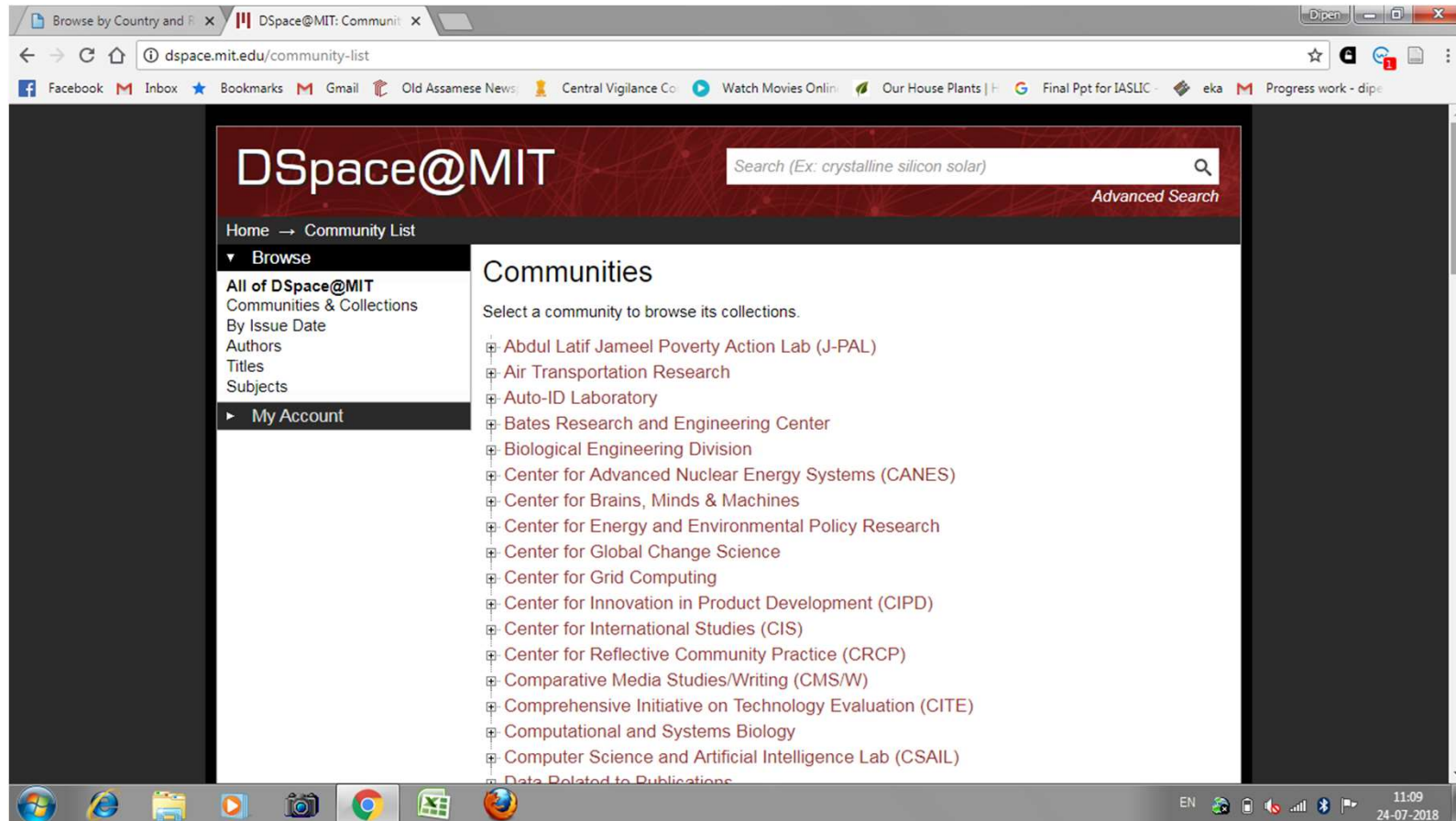
CeDER Working Papers
Strategic Impact of Internet Referral Services on Channel Profits
Ghose, Anindya; Mukhopadhyay, Tridas; Rajan, Uday

CeDER Working Papers
Personalized Pricing and Quality Differentiation

archive.nyu.edu/#

13:11 22-07-2018





Items in Collection in Shodhganga (INFLIBNET)



Shodhganga : a reservoir of Indian theses @ INFLIBNET

The Shodhganga@INFLIBNET Centre provides a platform for research students to deposit their Ph.D. theses and make it available to the entire scholarly community in open access.



Shodhganga@INFLIBNET / Punjabi University / Department of History

Please use this identifier to cite or link to this item: <http://hdl.handle.net/10603/2879>

Title: Women in colonial Punjab (1901-47)

Researcher: Hayer, Parneet

Guide(s): Dhanju, Jaspal Kaur


Keywords: History
Women in colonial Punjab

Upload Date: 10-Oct-2011

University: Punjabi University

Completed: November, 2010

Bundle of Bitstreams

 ClickMe Home Browse <input type="text" value="Search Shodhganga"/> Sign on to:				
Files in This Item:				
File	Description	Size	Format	
01_title.pdf	Attached File	1.77 MB	Adobe PDF	View/Open
02_certificate.pdf		1.77 MB	Adobe PDF	View/Open
03_declaration.pdf		1.77 MB	Adobe PDF	View/Open
04_abstract.pdf		173.42 kB	Adobe PDF	View/Open
05_acknowledgements.pdf		1.77 MB	Adobe PDF	View/Open
06_contents.pdf		1.77 MB	Adobe PDF	View/Open
07_list of tables & illustration.pdf		1.77 MB	Adobe PDF	View/Open
08_illustration.pdf		1.77 MB	Adobe PDF	View/Open
09_chapter 1.pdf		216.62 kB	Adobe PDF	View/Open
10_chapter 2.pdf		255.61 kB	Adobe PDF	View/Open
11_chapter 3.pdf		210.52 kB	Adobe PDF	View/Open
12_chapter 4.pdf		199.72 kB	Adobe PDF	View/Open
13_chapter 5.pdf		250.11 kB	Adobe PDF	View/Open
14_chapter 6.pdf		224.39 kB	Adobe PDF	View/Open

What Dspace Administrator can do

Create communities

Create collections under each community

Administration of E-People

Creating E-Groups among E-People

Authorizing E-People or E-Groups for each collection

Authorizing

Authorization for

.Authorizing E-People for submission

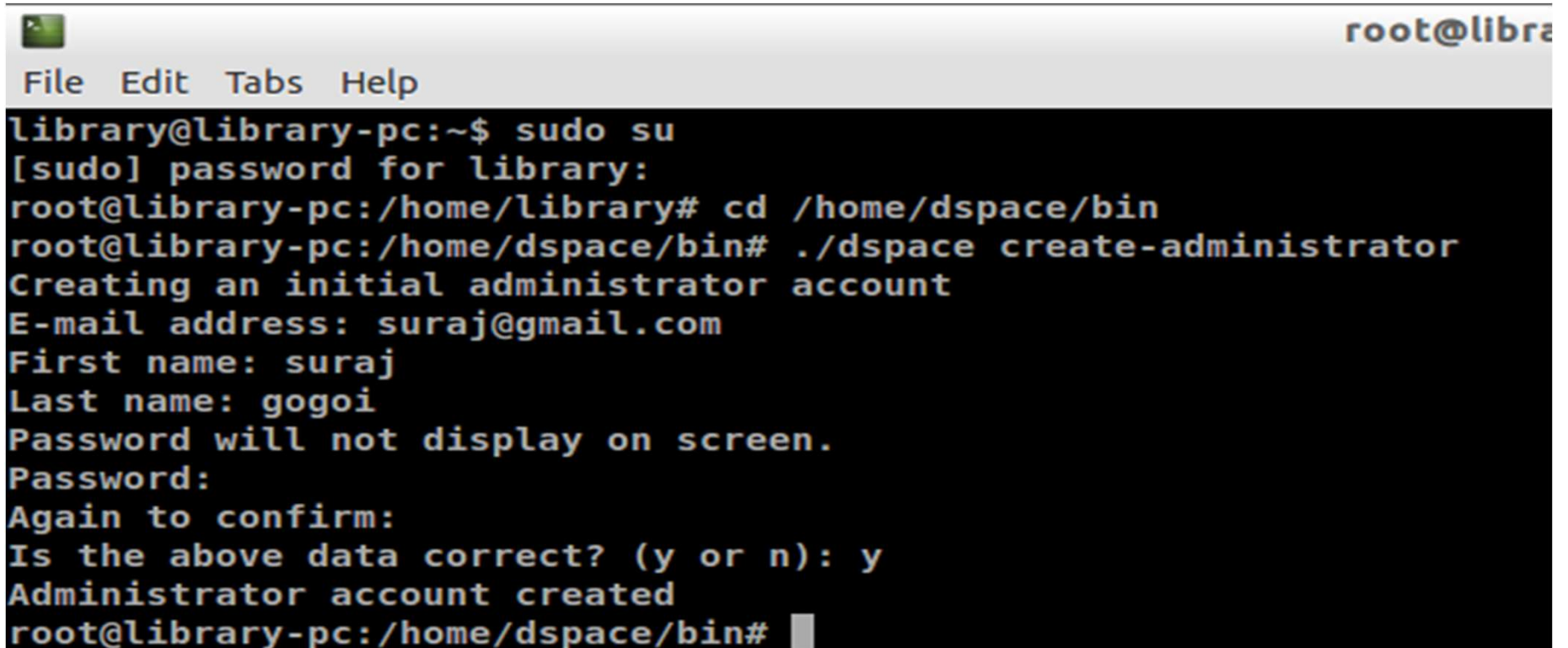
.Authorizing E-Groups to workflows for each collection

Various Authorizations at

.Community Level

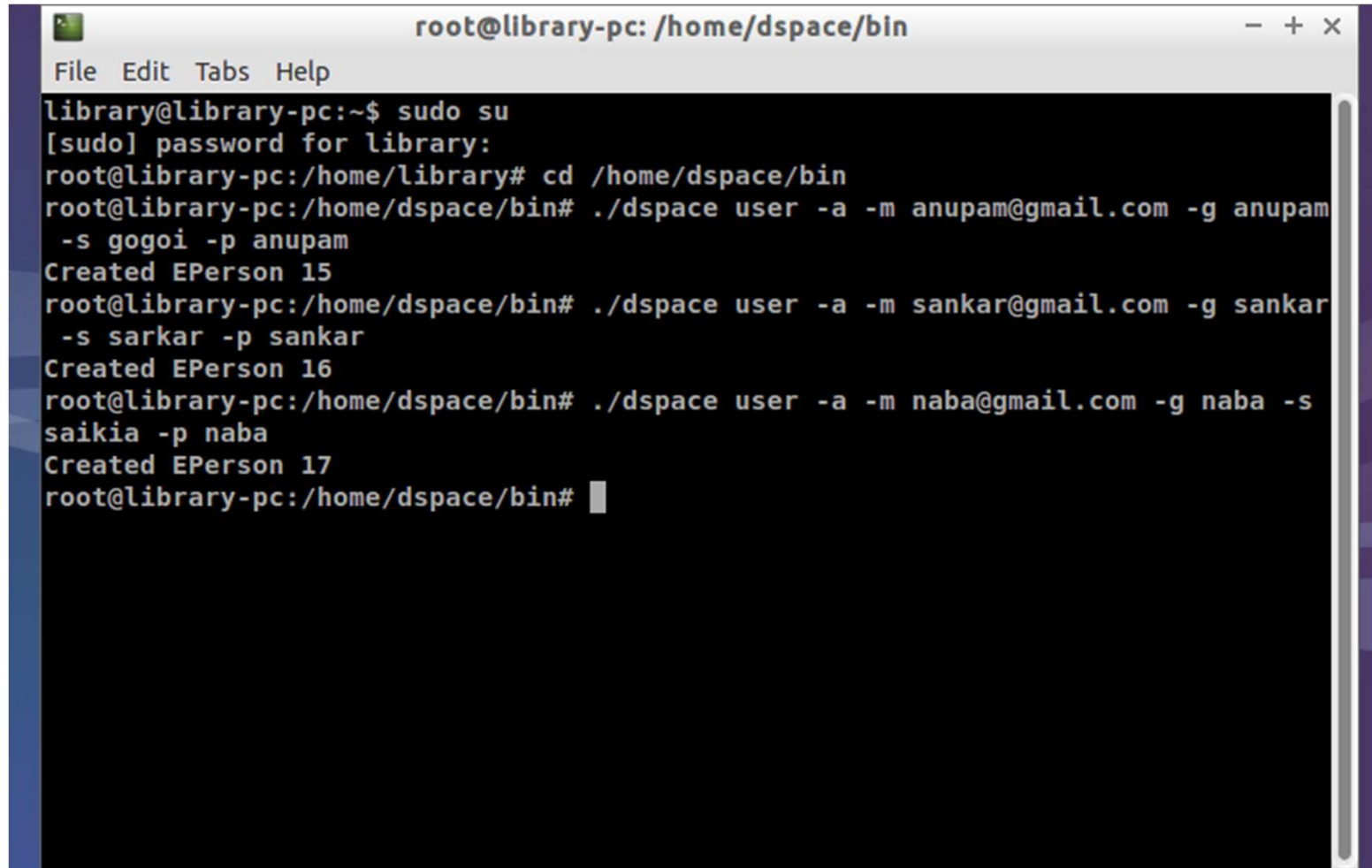
.Collection Level

Creating Administrator



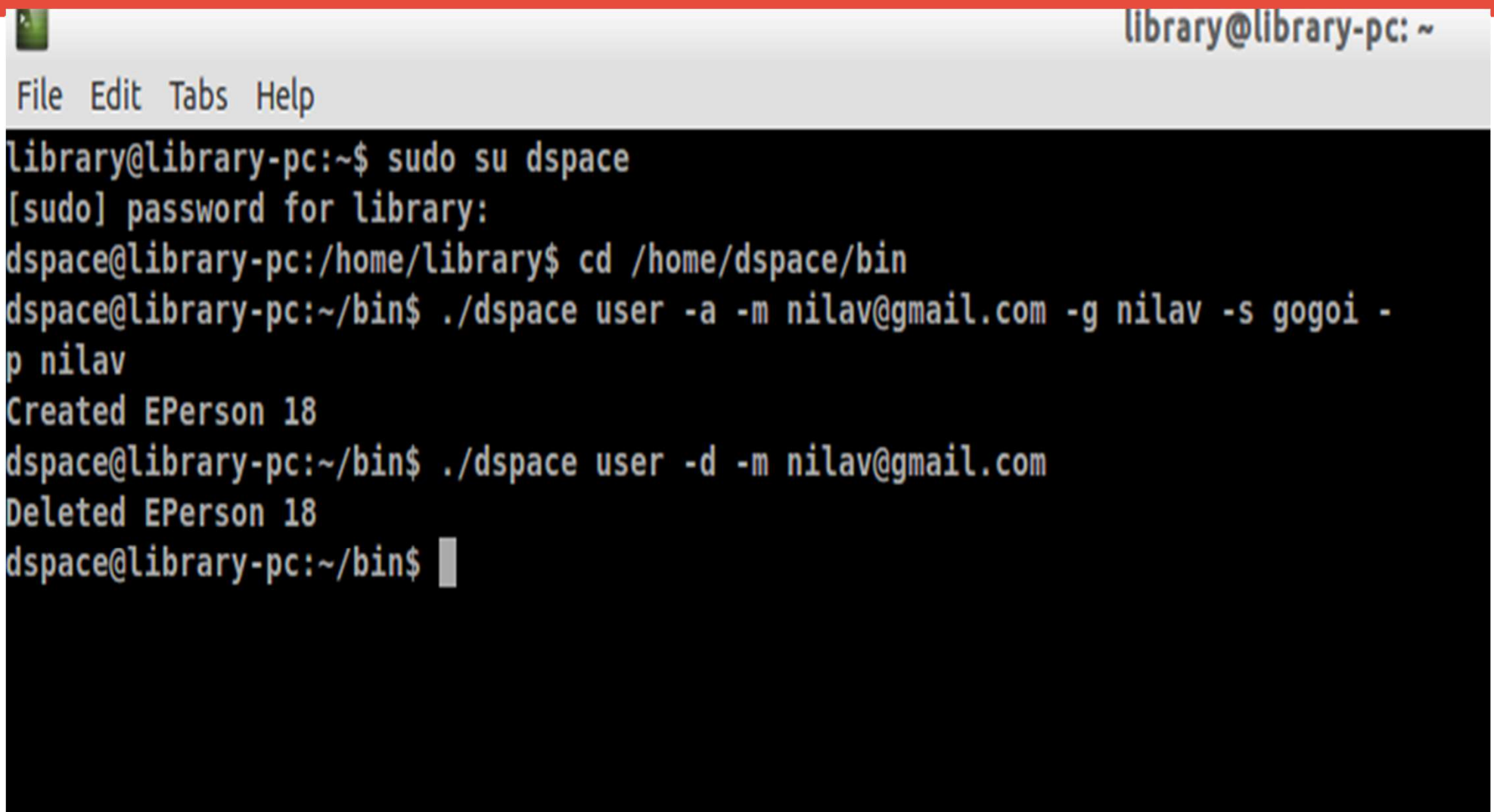
```
root@libra
File Edit Tabs Help
library@library-pc:~$ sudo su
[sudo] password for library:
root@library-pc:/home/library# cd /home/dspace/bin
root@library-pc:/home/dspace/bin# ./dspace create-administrator
Creating an initial administrator account
E-mail address: suraj@gmail.com
First name: suraj
Last name: gogoi
Password will not display on screen.
Password:
Again to confirm:
Is the above data correct? (y or n): y
Administrator account created
root@library-pc:/home/dspace/bin#
```

Creating Dspace user



```
root@library-pc: /home/dspace/bin
File Edit Tabs Help
library@library-pc:~$ sudo su
[sudo] password for library:
root@library-pc:/home/library# cd /home/dspace/bin
root@library-pc:/home/dspace/bin# ./dspace user -a -m anupam@gmail.com -g anupam
-s gogoi -p anupam
Created EPerson 15
root@library-pc:/home/dspace/bin# ./dspace user -a -m sankar@gmail.com -g sankar
-s sarkar -p sankar
Created EPerson 16
root@library-pc:/home/dspace/bin# ./dspace user -a -m naba@gmail.com -g naba -s
saikia -p naba
Created EPerson 17
root@library-pc:/home/dspace/bin#
```

Delete user



```
library@library-pc: ~  
File Edit Tabs Help  
library@library-pc:~$ sudo su dspace  
[sudo] password for library:  
dspace@library-pc:/home/library$ cd /home/dspace/bin  
dspace@library-pc:~/bin$ ./dspace user -a -m nilav@gmail.com -g nilav -s gogoi -  
p nilav  
Created EPerson 18  
dspace@library-pc:~/bin$ ./dspace user -d -m nilav@gmail.com  
Deleted EPerson 18  
dspace@library-pc:~/bin$
```

Creating Group

DSpace at My University / Administer

Edit Group : Metadata Editor Group for Science Sub-Community Naharkatia College (id: 54) ?

Name:

Metadata Editor Group for Science Sub-Community Naharkatia College


After making changes to this group you must click the "Update Group" button below.

EPerson Members

sankar sarkar (sankar@gmail.com)
naba saikia (naba@gmail.com)
anupam gogoi (anupam@gmail.com)

Group Members

Creating Communities

 [Home](#) [Content ▾](#) [Access Control ▾](#) [Statistics](#) [General Settings ▾](#) [Help](#)

Community's metadata

Name:	<input type="text" value="Naharkatia College"/>
Short Description	<input type="text" value="This is a digital repository of Naharkatia College"/>
Introductory text (HTML):	<div><pre><html> <h1 style="font-size:200%;">Explore the resources from Naharkatia College</h1></html></pre></div>
Copyright text (plain text):	<div><pre><html>Copyright@Naharkatia College</html></pre></div>

Creating Collection

Describe the Collection ?

Please check the boxes next to the statements that apply to the collection.

- ☒ New items should be publicly readable
- ☒ Some users will be able to submit to this collection
- ☐ The submission workflow will include an *accept/reject* step
- ☐ The submission workflow will include an *accept/reject/edit metadata* step
- ☐ The submission workflow will include an *edit metadata* step
- ☐ This collection will have delegated collection administrators
- ☐ New submissions will have some metadata already filled out with defaults

Next >

Creating Collection

Describe the Collection

Name:

Shown in list on community home page

Short Description:

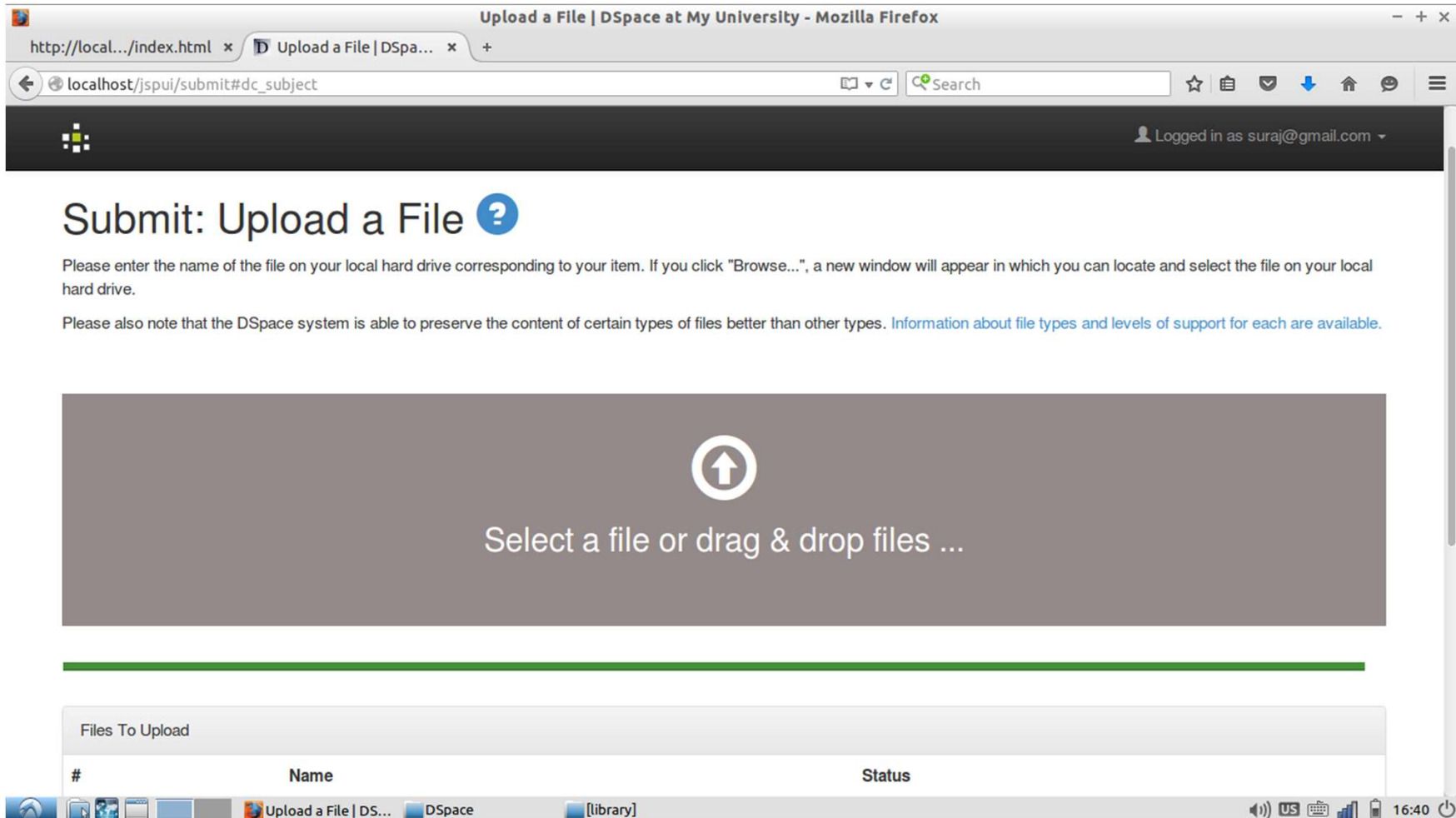
HTML, shown in center of collection home page. Be sure to enclose in `<P>` `</P>` tags!

Introductory text:

Plain text, shown at bottom of collection home page

Copyright text:

Steps in submitting an item



Uploaded Files | DSpace at My University - Mozilla Firefox

http://local.../index.html x Uploaded Files | DS... x +





localhost/jspui/submit


Logged in as suraj@gmail.com

Describe Describe Upload Verify License Complete

Submit: Uploaded Files ?

The table below shows the files which have uploaded for this item.

Primary bitstream	File	Size	Description	File Format	Checksum
	maths.pdf  Remove	1223866 bytes	None  Change	Adobe PDF (known)  Change	5466fcf2cac08c3bc6f76b2489c1fc6 (MD5)



You can verify that the file(s) have been uploaded correctly by:

- Clicking on the filenames above. This will download the file in a new browser window, so that you can check the contents.
- Comparing checksums displayed above with checksums worked out on your local computer. They should be exactly the same. [Click here to find out how to do this.](#)

< Previous Cancel/Save Next >

Verify Submission | DSpace at My University - Mozilla Firefox

http://local.../index.html x Verify Submission | ... x +

localhost/jspui/submit

Search

Logged in as suraj@gmail.com

Describe Describe Upload Verify License Complete

Submit: Verify Submission ?

Not quite there yet, but nearly!

Please spend a few minutes to examine what you've just submitted below. If anything is wrong, please go back and correct it by using the buttons next to the error, or by clicking on the progress bar at the top of the page.

If everything is OK, please click the "Next" button at the bottom of the page.

You can safely check the files which have been uploaded - a new window will be opened to display them.

Authors	Frahm, Gabriel	Correct one of these
Title	An Intersection-Union Test for the Sharpe Ratio	
Other Titles	None	
Date of Issue	19-Apr-2018	
Publisher	MDPI	
Citation	None	
Series/Report No.	None	
Identifiers	None	
Type	Article	
Language	English	

DSpace Distribution License | DSpace at My University - Mozilla Firefox

http://local.../index.html x DSpace Distribution... x +

localhost/jspui/submit

Logged in as suraj@gmail.com

Describe Describe Upload Verify License Complete

DSpace Distribution License ?

There is one last step: In order for DSpace to reproduce, translate and distribute your submission worldwide, your agreement to the following terms is necessary. Please take a moment to read the terms of this license, and click on one of the buttons at the bottom of the page. By clicking on the "Grant License" button, you indicate that you grant the following terms of the license.

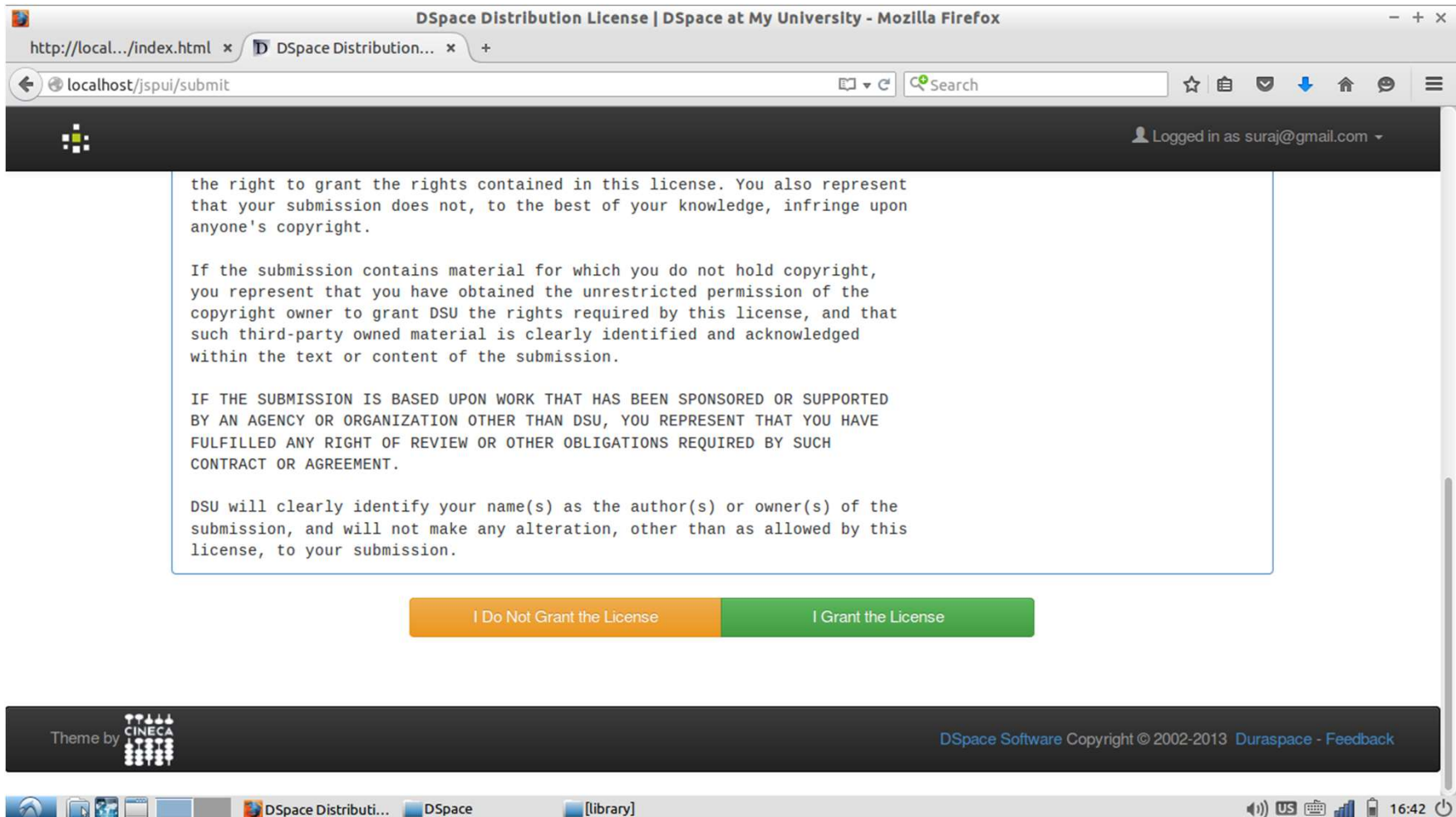
Not granting the license will not delete your submission. Your item will remain in your "My DSpace" page. You can then either remove the submission from the system, or agree to the license later once any queries you might have are resolved.

NOTE: PLACE YOUR OWN LICENSE HERE
This sample license is provided for informational purposes only.

NON-EXCLUSIVE DISTRIBUTION LICENSE

By signing and submitting this license, you (the author(s) or copyright owner) grants to DSpace University (DSU) the non-exclusive right to reproduce, translate (as defined below), and/or distribute your submission (including the abstract) worldwide in print and electronic format and in any medium, including but not limited to audio or video.

You agree that DSU may, without changing the content, translate the submission to any medium or format for the purpose of preservation.



Submission Complete! | DSpace at My University - Mozilla Firefox

http://local.../index.html x Submission Comple... x +

localhost/jspui/submit Search

Logged in as suraj@gmail.com

Describe Describe Upload Verify License Complete

Submit: Submission Complete!

Your submission will now go through the workflow process designated for the collection to which you are submitting. You will receive e-mail notification as soon as your submission has become a part of the collection, or if for some reason there is a problem with your submission. You can also check on the status of your submission by going to the My DSpace page.

[Go to My DSpace](#)

[Communities and Collections](#)

[Submit another item to the same collection](#)

Theme by CINECA

DSpace Software Copyright © 2002-2013 [Duraspace](#) - [Feedback](#)

Tasks assigned to the E-people

The screenshot shows a web browser window titled "My DSpace | DSpace at My University - Mozilla Firefox". The address bar shows "localhost/jspui/mydspace". The page has a green header bar with "DSpace at My University" and a blue sub-header bar with "My DSpace: suraj gogoi". Below the sub-header, there are two buttons: "Start a New Submission" (green) and "View Accepted Submissions" (blue). The main content area is titled "Tasks in the Pool" and contains the text "Below are tasks in the task pool that have been assigned to you." Below this text is a table with four columns: "Task", "Item", "Submitted To", and "Submitted By". The table has one row with the following data: "Review Submission", "An Intersection-Union Test for the Sharpe Ratio", "Mathematics", and "suraj gogoi". To the right of the last cell in this row is a "Take Task" button. Below the table is a section titled "Submissions In Workflow Process" which contains a table with two columns: "Title" and "Submitted to". This table has one row with the data: "An Intersection-Union Test for the Sharpe Ratio" and "Mathematics". The browser's taskbar at the bottom shows several open windows: "localhost/jspui/mydspace#", "My DSpace | DSp...", "DSpace", and "[library]". The system tray on the right shows the time as 16:42.

My DSpace | DSpace at My University - Mozilla Firefox

localhost/jspui/mydspace

Home Browse Help Search DSpace Logged in as suraj@gmail.com

DSpace at My University

My DSpace: suraj gogoi

Start a New Submission View Accepted Submissions

Tasks in the Pool

Below are tasks in the task pool that have been assigned to you.

Task	Item	Submitted To	Submitted By
Review Submission	An Intersection-Union Test for the Sharpe Ratio	Mathematics	suraj gogoi

Take Task

Submissions In Workflow Process

Title	Submitted to
An Intersection-Union Test for the Sharpe Ratio	Mathematics

localhost/jspui/mydspace# My DSpace | DSp... DSpace [library] 16:42

Preview Task | DSpace at My University - Mozilla Firefox

http://local.../index.html x Preview Task | DSpa... x +

localhost/jspui/myspace

Search

Home Browse Help

Search DSpace

Logged in as suraj@gmail.com

DSpace at My University / My DSpace

Preview Task

The following item has been submitted to collection **Mathematics**. In order to accept the task of reviewing this item, please click "Accept This Task" below.

Title:	An Intersection-Union Test for the Sharpe Ratio
Authors:	Frahm, Gabriel
Keywords:	ergodicity heteroscedasticity intersection-union test sharpe ratio
Issue Date:	19-Apr-2018
Publisher:	MDPI
Abstract:	An intersection-union test for supporting the hypothesis that a given investment strategy is optimal among a set of alternatives is presented. It compares the Sharpe ratio of the benchmark with that of each other strategy. The intersection-union test takes serial dependence into account and does not presume that asset returns are multivariate normally distributed. An empirical study based on the G-7 countries demonstrates that it is hard to find significant results due to the lack of data, which confirms a general observation in empirical finance.

Preview Task | DS... DSpace [library]

16:42

Preview Task | DSpace at My University - Mozilla Firefox

http://local.../index.html x Preview Task | DSpa... x +

localhost/jspui/mydspace

Search

Home Browse Help

Search DSpace

Logged in as suraj@gmail.com

sharpe ratio

Issue Date: 19-Apr-2018

Publisher: MDPI

Abstract: An intersection-union test for supporting the hypothesis that a given investment strategy is optimal among a set of alternatives is presented. It compares the Sharpe ratio of the benchmark with that of each other strategy. The intersection-union test takes serial dependence into account and does not presume that asset returns are multivariate normally distributed. An empirical study based on the G-7 countries demonstrates that it is hard to find significant results due to the lack of data, which confirms a general observation in empirical finance.

Files in This Item:

File	Description	Size	Format
maths.pdf		1.2 MB	Adobe PDF

View/Open

Cancel

Accept This Task

Theme by CINECA

DSpace Software Copyright © 2002-2013 Duraspace - Feedback

Preview Task | DS... DSpace [library]

16:43

Perform Task | DSpace at My University - Mozilla Firefox

http://local.../index.html x Perform Task | DSpa... x +

localhost/jspui/myspace

Search

Home Browse Help

Search DSpace

Logged in as suraj@gmail.com

DSpace at My University / My DSpace

Perform Task

The following item has been submitted to collection **Mathematics**. Please review the item, check that it meets the criteria for entry into the collection. After reviewing the item, please approve or reject the item using the controls at the bottom of the page.

Title:	An Intersection-Union Test for the Sharpe Ratio
Authors:	Frahm, Gabriel
Keywords:	ergodicity heteroscedasticity intersection-union test sharpe ratio
Issue Date:	19-Apr-2018
Publisher:	MDPI
Abstract:	An intersection-union test for supporting the hypothesis that a given investment strategy is optimal among a set of alternatives is presented. It compares the Sharpe ratio of the benchmark with that of each other strategy. The intersection-union test takes serial dependence into account and does not presume that asset returns are multivariate normally distributed. An empirical study based on the G-7 countries demonstrates that it is hard to find significant results due to the lack of data, which confirms a general observation in empirical finance.

Perform Task | DS... DSpace [library]

16:43

Perform Task | DSpace at My University - Mozilla Firefox

http://local.../index.html x Perform Task | DSpa... x +

localhost/jspui/mydspace

Search DSpace

Logged in as suraj@gmail.com

Files in This Item:

File	Description	Size	Format
maths.pdf		1.2 MB	Adobe PDF

[View/Open](#)

[Approve](#) If you have reviewed the item and it is suitable for inclusion in the collection, select "Approve".

[Reject](#) If you have reviewed the item and found it is **not** suitable for inclusion in the collection, select "Reject". You will then be asked to enter a message indicating why the item is unsuitable, and whether the submitter should change something and re-submit.

[Do Later](#) If you wish to leave this task for now, and return to your "My DSpace", use this option.

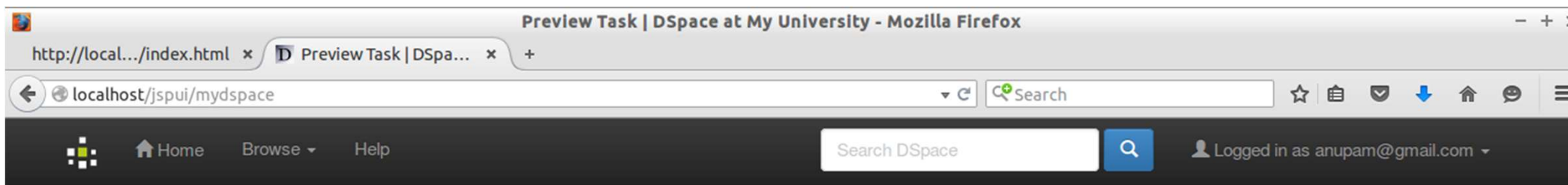
[Return Task to Pool](#) To return the task to the pool so that another user can perform the task, use this option.

Theme by CINECA

DSpace Software Copyright © 2002-2013 Duraspace - Feedback

Perform Task | DS... DSpace [library]

16:43



DSpace at My University / My DSpace

Preview Task

The following item has been accepted for inclusion in collection **Mathematics**. In order to accept the task of the final edit of this item, please click "Accept This Task" below.

Title: An Intersection–Union Test for the Sharpe Ratio

Authors: [Frahm, Gabriel](#)

Keywords: ergodicity
heteroscedasticity
intersection–union test
sharpe ratio

Issue Date: 19-Apr-2018

Publisher: MDPI

Abstract: An intersection–union test for supporting the hypothesis that a given investment strategy is optimal among a set of alternatives is presented. It compares the Sharpe ratio of the benchmark with that of each other strategy. The intersection–union test takes serial dependence into account and does not presume that asset returns are multivariate normally distributed. An empirical study based on the G–7 countries demonstrates that it is hard to find significant results due to the lack of data, which confirms a general observation in empirical finance.

Preview Task | DSpace at My University - Mozilla Firefox

http://local.../index.html x Preview Task | DSpa... x +

localhost/jspui/myspace

Search

Home Browse Help

Search DSpace

Logged in as anupam@gmail.com

sharpe ratio

Issue Date: 19-Apr-2018

Publisher: MDPI

Abstract: An intersection–union test for supporting the hypothesis that a given investment strategy is optimal among a set of alternatives is presented. It compares the Sharpe ratio of the benchmark with that of each other strategy. The intersection–union test takes serial dependence into account and does not presume that asset returns are multivariate normally distributed. An empirical study based on the G–7 countries demonstrates that it is hard to find significant results due to the lack of data, which confirms a general observation in empirical finance.

Files in This Item:

File	Description	Size	Format	
maths.pdf		1.2 MB	Adobe PDF	View/Open

Cancel

Accept This Task

Perform Task | DSpace at My University - Mozilla Firefox

http://local.../index.html x Perform Task | DSpa... x +

localhost/jspui/myspace

Search

Home Browse Help Search DSpace Logged in as anupam@gmail.com

DSpace at My University / My DSpace

Perform Task

The following item has been accepted for inclusion in collection **Mathematics**. Please perform any necessary edits of the metadata to conform with the standards of the collection, and then commit the item to the archive using the controls at the bottom of the page.

Title:	An Intersection-Union Test for the Sharpe Ratio
Authors:	Frahm, Gabriel
Keywords:	ergodicity heteroscedasticity intersection-union test sharpe ratio
Issue Date:	19-Apr-2018
Publisher:	MDPI
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Perform Task | DS... DSpace [library]

16:47

Perform Task | DSpace at My University - Mozilla Firefox

http://local.../index.html x Perform Task | DSpa... x +

localhost/jspui/mydspace

Search DSpace

Logged in as anupam@gmail.com

normally distributed. An empirical study based on the G-7 countries demonstrates that it is hard to find significant results due to the lack of data, which confirms a general observation in empirical finance.

Files in This Item:

File	Description	Size	Format
maths.pdf		1.2 MB	Adobe PDF

[View/Open](#)

[Commit to Archive](#) Once you've edited the item, use this option to commit the item to the archive.

[Edit Metadata](#) Select this option to correct, amend or otherwise edit the item's metadata.

[Do Later](#) If you wish to leave this task for now, and return to your "My DSpace", use this option.

[Return Task to Pool](#) To return the task to the pool so that another user can perform the task, use this option.

CINECA

Perform Task | DS... DSpace [library]

16:47

Describe this Item | DSpace at My University - Mozilla Firefox

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Title	An Intersection-Union Test for the Sharpe Ratio	
Other Titles	None	
Date of Issue	19-Apr-2018	
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Citation	None	
Series/Report No.	None	
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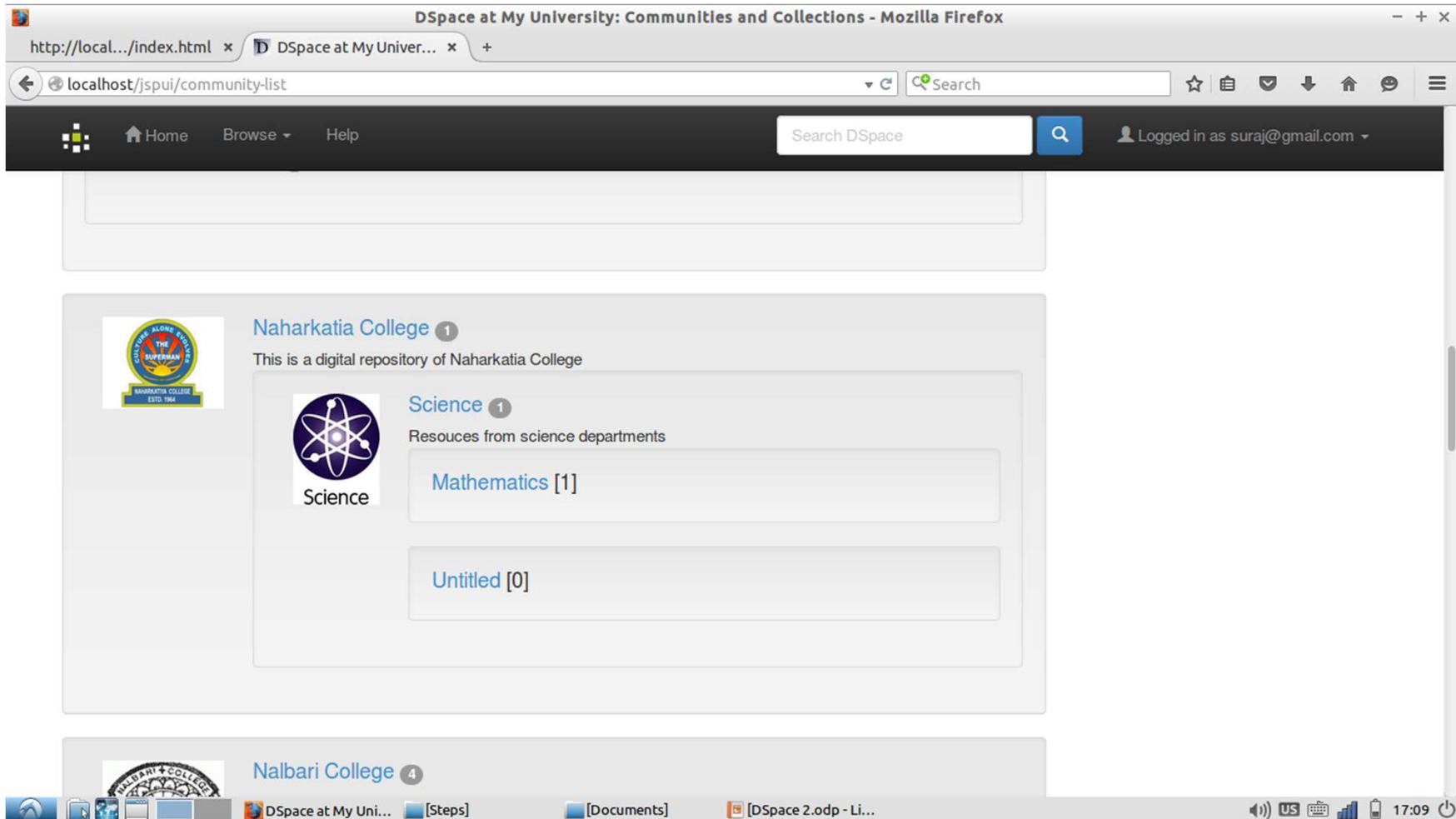
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Keywords: ergodicity
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Abstract: An intersection-union test for supporting the hypothesis that a given investment strategy is optimal among a set of alternatives is presented. It compares the Sharpe ratio of the benchmark with that of each other strategy. The intersection-union test takes serial dependence into account and does not presume that asset returns are multivariate normally distributed. An empirical study based on the G-7 countries demonstrates that it is hard to find significant results due to the lack of data, which confirms a general observation in empirical finance.

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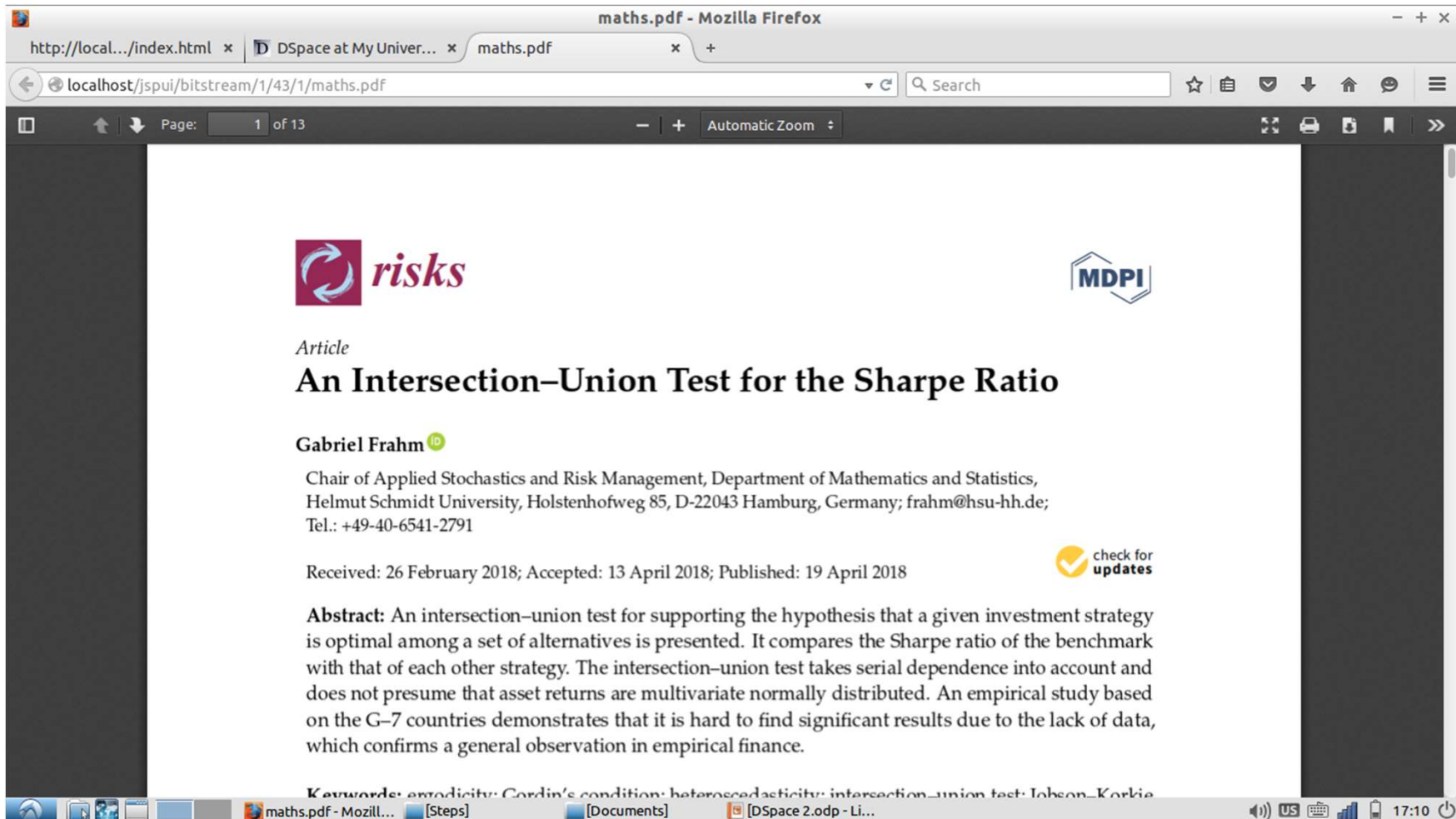
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