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CHAPTER 5 CAPITAL ALLOCATION TO RISKY ASSETS

1. a. The expected cash flow is $(.5 \times \$70,000) + (.5 \times 200,000) = \$135,000$.
With a risk premium of 8 percent over the risk-free rate of 6 percent, the required rate of return is 14 percent. Therefore, the present value of the portfolio is
$$\$135,000 / 1.14 = \$118,421$$
- b. If the portfolio is purchased for \$118,421, and provides an expected cash inflow of \$135,000, then the expected rate of return $[E(r)]$ is derived as follows:
$$\$118,421 \times [1 + E(r)] = \$135,000$$

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