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CHAPTER 06 EFFICIENT DIVERSIFICATION

1. So long as the correlation coefficient is below 1.0, the portfolio will benefit from diversification because returns on component securities will not move in perfect lockstep. The portfolio standard deviation will be *less* than a weighted average of the standard deviations of the component securities.
2. The covariance with the other assets is more important. Diversification is accomplished via correlation with other assets. Covariance helps determine that number.
3. a and b will have the same impact of increasing the Sharpe ratio from .40 to .45.
4. The expected return of the portfolio will be impacted if the asset allocation is changed. Since the expected return of the portfolio is the first item in the numerator of the Sharpe ratio, the ratio will be changed.
5. Total variance = Systematic variance + Residual variance = $\beta^2 \text{Var}(r_M) + \text{Var}(e)$
When $\beta = 1.5$ and $\sigma(e) = .3$, variance = $1.5^2 \times .2^2 + .3^2 = .18$. In the other scenarios:

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M Lipman



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Decoding **Essentials Investments Bodie Solutions Manual**: Revealing the Captivating Potential of Verbal Expression

In a period characterized by interconnectedness and an insatiable thirst for knowledge, the captivating potential of verbal expression has emerged as a formidable force. Its capability to evoke sentiments, stimulate introspection, and incite profound transformations is genuinely awe-inspiring. Within the pages of "**Essentials Investments Bodie Solutions Manual**," a mesmerizing literary creation penned by way of a celebrated wordsmith, readers embark on an enlightening odyssey, unraveling the intricate significance of language and its enduring affect our lives. In this appraisal, we shall explore the book is central themes, evaluate its distinctive writing style, and gauge its pervasive influence on the hearts and minds of its readership.

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