Chapter 6 Mean-Variance Portfolio Theory

(Shorting with margin) The money invested is X₀. The money received at the end
of a year is X₀ - X₁ + X₀. Hence,

$$R=\frac{2X_0-X_1}{X_0}.$$

 (Dice product) Let a and b be the outcomes of two die rolls. Then Z = ab. By independence, we know

- (Two correlated assets) For solution method, see solution to problem called Two stocks (below).
 - (a) or equals 19/23.
 - (b) The minimum standard deviation pproximately 13.7%.
 - (c) The expected return of this ports s approximately 11.4%
- (I'wo stocks) Let α, β equal the percent of investment in stock 1 and stock 2, respectively. The problem is

Setting up the Digrangian, L, we have:

$$L = \alpha^2 \sigma_1^2 + \beta^2 \sigma_2^2 + 2\alpha \beta \sigma_{12} - \lambda(\alpha + \beta - 1)$$

The first order necessary conditions are:

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