

## Chapter 6

### Mean-Variance Portfolio Theory

1. (Shorting with margin) The money invested is  $X_0$ . The money received at the end of a year is  $X_0 - X_1 + X_0$ . Hence,

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

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

$$\begin{aligned} E[ab] &= E[a]E[b] \\ \text{and } \text{var}[Z] &= E[a^2]E[b^2] - (E[a]E[b])^2 \\ &\approx 79.97 \end{aligned}$$

3. (Two correlated assets) For solution method, see solution to problem called Two stocks (below).

(a)  $\alpha$  equals  $19/23$ .

(b) The minimum standard deviation is approximately 13.7%.

(c) The expected return of this portfolio is approximately 11.4%.

4. (Two stocks) Let  $\alpha, \beta$  equal the percent of investment in stock 1 and stock 2, respectively. The problem is

$$\min \alpha^2 \sigma_1^2 + \beta^2 \sigma_2^2 + 2\alpha\beta\sigma_{12}$$

$$\text{subject to } \alpha + \beta = 1.$$

Setting up the Lagrangian,  $L$ , 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:

$$0 = \frac{\partial L}{\partial \alpha} = 2\alpha\sigma_1^2 + 2\beta\sigma_{12} - \lambda$$

# Luenberger Solution Chapter Answers

**LL Leslie**



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start point 3 and end point 5 the midpoint of the segment is 4

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web the blue text midpoint midpoint of the points green  $x_1$  gold  $y_1$   $x_1 y_1$  and green  $x_2$  gold  $y_2$   $x_2 y_2$  is given by the following formula  $\left( \frac{x_1 + x_2}{2}, \frac{y_1 + y_2}{2} \right)$  in this article we are going to derive this formula

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web how to find distance between two points to find distance between points a  $x_1$   $y_1$  and b  $x_2$   $y_2$  we use formula  $d = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$  example find distance between points a 3 4 and b 1 3 solution in this example we have  $x_1 = 3$   $y_1 = 4$   $x_2 = 1$   $y_2 = 3$  so we have

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web 1 answer write the formula  $m = \left( \frac{x_1 + x_2}{2}, \frac{y_1 + y_2}{2} \right)$  substitute 2 3 for  $x_1$   $y_1$  and 2 2 for  $x_2$   $y_2$   $m = \left( \frac{2 + 2}{2}, \frac{3 + 2}{2} \right) = (2, 2.5)$  2 the midpoint of the line segment ab is m 0 1 2

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web this method can be used to determine the distance between any two points in a coordinate plane and is summarized in the distance formula  $d = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$  the point that is at the same distance from two points  $a(x_1, y_1)$  and  $b(x_2, y_2)$  on a line is called the midpoint you

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