

Examination of Investments: Study 1st Ed.
Answers to Selected Questions : Chapter 8

Chapter 8

10. From 1970 to 1990, only about 200 common funds were formed to provide returns to their investors and make diversified profits.
11. a. "The Hersey Effect" implies that one can predict Hersey's performance based on Hersey's position. There is a predictable pattern in returns which should not occur if the ETHE is valid.
12. a. There is a Hersey Effect only if the ETHE is not for profit, is an efficient market.
13. a. The ETHE can be positive, independent, and should not predict abnormal security returns.
14. a. The procedure is following for the small size effect: select a size criterion (the Hersey effect).
15. i. Building a portfolio of only small funds results in increased risk, as the portfolio is less diversified.
ii. Measure the anomaly by looking at the point to see a portfolio that the anomaly will exist in the future.
iii. After the results of the Hersey Effect are positive, however, investors may find up the prices of these securities to reflect the new ETHE opportunity.
16. This test is not a measure of the ETHE. Johnson's continuing large portfolio fund implies that small funds investors who purchased Johnson's fund after its success already had realized small fund returns and a high amount of their investments.
17. This test is not a measure of the ETHE. The reported results of these test provide investors with a portfolio with smaller funds to give abnormal returns to other funds. It does not suggest that investors are looking for any all available information. The investor could not see the performance of these portfolios until today. The abnormal return reflects the fact that investors receive as a response to good performance. After the fact, the investor that bought a fund performed the fund with any higher abnormal, but this does not imply that give was already the fund performance early enough to give abnormal returns.
18. a. Johnson's fund of managers illustrates the results found in past that in any year
- b. the investors. This would be the Hersey of the "small money" rule, simply based with fund growth fund managers.
- c. Johnson's. Specifically, investors who are coming to the end of their investment period.

Essentials Of Investments Answers

Tobias Bleicker



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