

6. (Sunk cost) The payment stream for apartment A is 1,000, 1,000, 1,000, 1,000, 1,000, 1,000 while for B it is 1,900, 900, 900, 900, 900, 900. At any interest rate $PV_A < PV_B$ because the initial difference is less than the sum of the subsequent cash flow differences. Hence, they should not switch. For one year, the sign of the difference does depend on the interest rate. At 1% per month, the values are $PV_A = \$11,367.62$ and $PV_B = \$11,230.87$, so they should switch.
7. (Short cut) The cash flow with waiting is $(-1, 0, 0, x)$. We know that $PV = -1 + x/1.1^3 < -1 + 3/1.1^2$. Hence $x/1.1 < 3$ which means $x < 3.3$.
8. (Copy machines) Assume that the maintenance payments occur at the beginning of each year.

Incremental IRR from A to B: (Cash flows in \$1000)

$$f(c) = 0 = -24 + 6c + 6c^2 + 6c^3 + 6c^4 + 10c^5,$$

where

$$c = \frac{1}{1+r}.$$

Using Newton's method, we get $c = 0.894112$, $r = 0.118$ Thus,

$$IRR_{A-B} = 11.8\% > 10\%.$$

Incremental IRR from B to C: (Cash flows in \$1000)

$$f(c) = 0 = -5 + 0.4c + 0.4c^2 + 0.4c^3 + 0.4c^4 + 2c^5, \quad c = \frac{1}{1+r}$$

Using Newton's method ($c_0 = 1.1$), we get $c = 1.0862106$, $r = -0.079$ Thus,

$$IRR_{B-C} = -7.9\%$$

A move from A to B is justified on the basis of IRR.

9. (An appraisal) Consider the PV of the two following payment streams:

(a) Change roof now, then every 20 years:

$$PV_1 = \$20,000 \times \sum_{i=0}^{\infty} \frac{1}{(1.05)^{20i}} = \$32,097$$

(b) Change roof in 5 years and then every 20 years:

$$PV_2 = \frac{PV_1}{(1.05)^5} = \$25,149$$

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Annelies Wilder-Smith



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1. Understanding the eBook Luenberger Investment Science Chapter 3 Problem 8
 - The Rise of Digital Reading Luenberger Investment Science Chapter 3 Problem 8
 - Advantages of eBooks Over Traditional Books
2. Identifying Luenberger Investment Science Chapter 3 Problem 8
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Luenberger Investment Science Chapter 3 Problem 8
 - User-Friendly Interface
4. Exploring eBook Recommendations from Luenberger Investment Science Chapter 3 Problem 8

- Personalized Recommendations
 - Luenberger Investment Science Chapter 3 Problem 8 User Reviews and Ratings
 - Luenberger Investment Science Chapter 3 Problem 8 and Bestseller Lists
5. Accessing Luenberger Investment Science Chapter 3 Problem 8 Free and Paid eBooks
 - Luenberger Investment Science Chapter 3 Problem 8 Public Domain eBooks
 - Luenberger Investment Science Chapter 3 Problem 8 eBook Subscription Services
 - Luenberger Investment Science Chapter 3 Problem 8 Budget-Friendly Options
 6. Navigating Luenberger Investment Science Chapter 3 Problem 8 eBook Formats
 - ePub, PDF, MOBI, and More
 - Luenberger Investment Science Chapter 3 Problem 8 Compatibility with Devices
 - Luenberger Investment Science Chapter 3 Problem 8 Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Luenberger Investment Science Chapter 3 Problem 8
 - Highlighting and Note-Taking Luenberger Investment Science Chapter 3 Problem 8
 - Interactive Elements Luenberger Investment Science Chapter 3 Problem 8
 8. Staying Engaged with Luenberger Investment Science Chapter 3 Problem 8
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Luenberger Investment Science Chapter 3 Problem 8
 9. Balancing eBooks and Physical Books Luenberger Investment Science Chapter 3 Problem 8
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Luenberger Investment Science Chapter 3 Problem 8
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Luenberger Investment Science Chapter 3 Problem 8
 - Setting Reading Goals Luenberger Investment Science Chapter 3 Problem 8
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Luenberger Investment Science Chapter 3 Problem 8

- Fact-Checking eBook Content of Luenberger Investment Science Chapter 3 Problem 8
- Distinguishing Credible Sources

13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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