

Trh	CP	$r_i$	riziko	korelace <sub>A,B</sub>
I	A	0.22	0.3	0.15
	B	0.31	0.32	
II	A	0.26	0.29	-0.06
	B	0.34	0.33	
III	A	0.18	0.2	0.09
	B	0.41	0.38	

**CM**

	0.09	0.0144		
	0.0144	0.1024		
MS				VPS
	0.18	0.0288	1	0
	0.0288	0.2048	1	0
	1	1	0	1

**Inv\_M**

3.056235	-3.05623	0.537897
-3.05623	3.056235	0.462103
0.537897	0.462103	-0.11013

**Wi**

0.537897  
0.462103  
-0.11013

Proof

1.00	0.00	0.00
0.00	1.00	0.00
0.00	0.00	1.00

Covar\_M

1.44	-0.1	-0.5
-0.1	0.64	0.3
-0.5	0.3	1.21

Matice Soustavy

2.88	-0.2	-1	1
-0.2	1.28	0.6	1
-1	0.6	2.42	1
1	1	1	0

VPS

0
0
0
1

Inv\_M

0.219576	-0.23012	0.01054	0.332139
-0.23012	0.641161	-0.41105	0.379918
0.01054	-0.41105	0.400506	0.287943
0.332139	0.379918	0.287943	-0.59263

Wi

0.332139
0.379918
0.287943
-0.59263

1

Covar\_M

1.44	-0.1	-0.5
-0.1	0.64	0.3
-0.5	0.3	1.21

Ri

2
0.11
0.14

Matice Soustavy

2.88	-0.2	-1	1	0.2
-0.2	1.28	0.6	1	0.11
-1	0.6	2.42	1	0.14
1	1	1	0	0
0.2	0.11	0.14	0	0

Inv\_M

0.035997	0.071994	-0.10799	-1.02592	9.143269
0.071994	0.143988	-0.21598	2.614831	-15.0468
-0.10799	-0.21598	0.323974	-0.58891	5.903528
-1.02592	2.614831	-0.58891	-10.6391	67.63907
9.143269	-15.0468	5.903528	67.63907	-455.388

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VPS

0  
0  
0  
1  
0.15

Wi

0.345572  
0.357811  
0.296616  
-0.49326  
-0.66907

Covar\_M

1.44	-0.1	-0.5
-0.1	0.64	0.3
-0.5	0.3	1.21

Matice Soustavy

2.88	-0.2	-1	1		VPS	0
-0.2	1.28	0.6	1			0
-1	0.6	2.42	1			0
1	1	1	0			1

Inv\_M

0.219576	-0.23012	0.01054	0.332139	w1	0.332139
-0.23012	0.641161	-0.41105	0.379918	w2	0.379918
0.01054	-0.41105	0.400506	0.287943	w3	0.287943
0.332139	0.379918	0.287943	-0.59263	lambda1	-0.59263

Proof 1

Covar\_M

1.44	-0.1	-0.5
-0.1	0.64	0.3
-0.5	0.3	1.21

Ri

0.1
0.11
0.14

Matice Soustavy

2.88	-0.2	-1	1	0.1
-0.2	1.28	0.6	1	0.11
-1	0.6	2.42	1	0.14
1	1	1	0	0
0.1	0.11	0.14	0	0

Inv\_M

0.210182	-0.28024	0.070061	0.908454	-4.99766
-0.28024	0.373657	-0.09341	3.455395	-26.6698
0.070061	-0.09341	0.023354	-3.36385	31.66745
0.908454	3.455395	-3.36385	-35.9512	306.6212
-4.99766	-26.6698	31.66745	306.6212	-2658.94

Minimum Risk

1.00	0.00	0.00	0.00
0.00	1.00	0.00	0.00
0.00	0.00	1.00	0.00
0.00	0.00	0.00	1.00



VPS

0  
0  
0  
1  
0.15

Wi

w1 0.158804  
w2 -0.54507  
w3 1.386268  
lambda1 10.04194  
lambda2 -92.2205

Proof

1.00	0.00	0.00	0.00
0.00	1.00	0.00	0.00
0.00	0.00	1.00	0.00
0.00	0.00	0.00	1.00
0.00	0.00	0.00	0.00

Proof 1

0.00  
0.00  
0.00  
0.00  
1.00