

	A	B	C	D	E		vektor výnosn
A	0.000275	0.000125	0.000268	0.000192	-0.00029	1	0.011604467
B	0.000125	0.00128	-0.00012	0.000169	8.75E-05	1	0.008318209
C	0.000268	-0.00012	0.001134	0.000203	-0.0014	1	0.019225021
D	0.000192	0.000169	0.000203	0.000328	-0.00028	1	0.002638526
E	-0.00029	8.75E-05	-0.0014	-0.00028	0.020276	1	0.006364489
	1	1	1	1	1	0	

VPS						
7319.438	-376.502	-1195.3	-3379.36	-24.8669		0.011485419
-376.502	894.0102	257.5269	-396.589	3.044601		0.008199161
-1195.3	257.5269	1309.897	-181.478	69.84593		0.019105973
-3379.36	-396.589	-181.478	5361.055	16.54284		0.002519479
-24.8669	3.044601	69.84593	16.54284	54.005		0.006245441

Zi
49.47282792
6.945971711
13.38879069
-31.9219988
1.452795223
39.33838673

0.000549	0.000249	0.000536	0.000385	-0.00057	1
0.000249	0.00256	-0.00024	0.000338	0.000175	1
0.000536	-0.00024	0.002268	0.000406	-0.0028	1
0.000385	0.000338	0.000406	0.000656	-0.00057	1
-0.00057	0.000175	-0.0028	-0.00057	0.040552	1
1	1	1	1	1	0

3052.801	-287.053	-665.116	-2057.49	-43.1422	0.517979	1
-287.053	430.9208	117.7808	-258.172	-3.47689	0.084324	2
-665.116	117.7808	647.4496	-131.624	31.50943	0.057578	3
-2057.49	-258.172	-131.624	2457.624	-10.339	0.313911	4
-43.1422	-3.47689	31.50943	-10.339	25.4487	0.026209	5
0.517979	0.084324	0.057578	0.313911	0.026209	-0.00044	lambda

dstí Rf 3% = p.a.

0.000119

1.257622 0.17657 0.340349 -0.811472 0.036930727

0.000292 0.000208 0.000486 6.40463E-05 0.000159
0.000523

Rp 0.0207
Risk_p 0.022873

wi
1.257622
0.17657
0.340349
-0.81147
0.036931

1

VPS

0
0
0
0
0
1

0.517979 0.084324 0.05757765 0.313911 0.026209

0.000221 0.000221 0.000221037 0.000221 0.000221
0.000221

wi
0.517979
0.084324
0.057578
0.313911
0.026209
-0.00044

Rp 0.008814
Risk_p 0.014867