**Lecture 11**

**Example 1**

Use the matrix calculation for estimating parameters in multi-factor model (Company, Market, Brent, XR). Subsequently check the results using the function "linregresion".

**Example 2**

Calculate the expected return and risk of the security in accordance with the multifactor model. For the beta´s estimation use 30 roll over approach. The risk free rate is 2,5 % p. a.