

Security	β_1	β_2	w_i	σ_i
S1	0.4	1.85	0.25	3%
S2	-0.5	0.75	0.4	2%
S3	0.67	-0.25	0.35	0.50%
	$\beta_1 = 1.20$	$\beta_2 = 0.80$	$\sigma_1 = 0.24$	$\sigma_2 = 0.14$
	beta_F1	beta_F2	sigma_F1	Sigma_F2
	1.2	0.8	0.24	0.14

beta_i

1	1.96
2	0
3	0.604

sigma_i²

1	0.077197
2	0.025825
3	0.027107

sigma_i

0.277843
0.160702
0.164641

bpi

bp1	0.1345
bp2	0.675

var_p 0.010096

sigma_p 0.100477

$$r_1 = 4\%, r_2 = 6.5\%, r_3 = 9\%, r_f = 5\%$$

$$X_1 = 65\%, X_2 = 35\%$$

$$b_{x_1} = 0.08, b_{y_1} = 0.75, b_{x_2} = 0.40, b_{y_2} = 0.65, b_{x_3} = 1.48, b_{y_3} = 0.51$$

$$q_x = 6\%$$

$$q_y = 9\%$$

$$\sigma_{r_1} = 10\%, \sigma_{r_2} = 9.5\%, \sigma_{r_3} = 12\%, \sigma_x = 14\%, \sigma_y = 25\%$$

$$e_x = 25\%$$

$$e_y = 185\%$$

$$r_1 = 20,$$

$$r_2 = 56,$$

$$r_3 = 58$$

	F1	F2	F3	rf		
				x	y	0.03
E(ri)	0.04	0.065	0.09	0.65	0.35	
bx	0.08	0.4	1.48	alfa	0.06	0.09
by	0.75	0.65	0.59	sigma_eps	0.14	0.25
sigma_Fi	0.1	0.095	0.12	eps_i	0.025	0.0185
beta_Fi	1.2	0.56	1.58			
E(ri)						
x	0.2474			1.078205		
y	0.23385			0.893473		
var_i						
x	0.05265					
y	0.068503					
sigma_i						
x	0.229455					
y	0.261731					
Rp	0.242658					
bp1	0.3145					
bp2	0.4875					
bp3	1.1685					
Var_p	0.038733			1.232974		
Sigma_p	0.196807					

$\sigma_M^2=64, \text{cov}(F_1, M)=256, \text{cov}(F_2, M)=850, b_{A1}=0,74$
 $b_{A2}=1,50, b_{B1}=0,85, b_{B2}=1,70, X_A=48\%, X_B=52\%$

sigma_M^2	624
cov_F1,M	256
cov_F2,M	850
beta_F	
beta_F1	0.410256
beta_F2	1.362179
betaA	2.350962
betaB	2.664423
E(ri)	
A	0.201058
B	0.219865
Rp	0.210838
sigma_i or sigma_p is not	

rf	0.06					
rM	0.12					
		F1	F2	Xa	Xb	
	bA		0.75	1.5	0.48	0.52
	bB		0.85	1.7		

t possible to calculate, there is no var_epsilon

CP	b_1	b_2	r_i
A	0.5	0.8	16.2
B	1.5	1.4	21.6
r_f	0	0	10

w_A w_B
 1.5 -0.5

 bp_1 bp_2
 0 0.5

 R_p 13.5