Security	β_1	β_2	W_i	σ_{ε_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%
	β_{F_1} 1,20	β_{F_2} 0,80	$\sigma_{F_1} = 0,2$	$\sigma_{F_2} = 0,14$

beta_Fi		Beta_i		bp1	bp2
1	1.2	1	1.96	0.1345	0.675
2	0.8	2	0		
Sigma_Fi		3	0.604	VarP	0.009777
1	0.2			SigmaP	0.09888
2	0.14				

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

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

$b_{x1} = 0,08$, $b_{y1} = 0,75$, $b_{x2} = 0,40$, $b_{y2} = 0,65$, $b_{x3} = 1,48$, $b_{y3} = 0,59$

$\alpha_x = 6\%$

$\alpha_y = 9\%$

$\sigma_1 = 10\%$, $\sigma_2 = 9,5\%$, $\sigma_3 = 12\%$, $\sigma_x = 14\%$, $\sigma_y = 25\%$

$e_x = 25\%$

$e_y = 18,5\%$

$\beta_1 = 1,20,$

$\beta_2 = 0,56,$

$\beta_3 = 1,58$

	F1	F2	F3		wi
E (ri)	0.04	0.065	0.09		alfa
b_x	0.08	0.4	1.48		eps
b_y	0.75	0.65	0.59		Sigma_eps
Sigma_Fi	0.1	0.095	0.12		
beta_Fi	1.2	0.56	1.58		r_i
					X
					Y
					E (Rp)
					Var_i
					X
					Y
					VarP
					SigmaP

X	Y
0.65	0.35
0.06	0.09
0.025	0.0185
0.14	0.25

0.2474
0.23385

0.242658

	Sigma_i
0.05265	0.229455
0.076951	0.2774

bp1	bp2	bp3
0.3145	0.4875	1.1685

0.038733
0.196807

$$\hat{\sigma}_M^2=624,\ cov(F_1,F_M)=256,\ cov(F_2,F_M)=850,\ b_{A_1}=0{,}75$$
$$b_{A_2}=1{,}50,\ b_{B_1}=0{,}85,\ b_{B_2}=1{,}70,\ X_A=48\%,\ X_B=52\%$$

			F1	F2	wi
Var_m	624	b_A	0.75	1.5	0.48
cov_F1,m	256	b_B	0.85	1.7	0.52
cov_F2,m	850	beta_i	0.410256	1.362179	
rf	6				
rm	12				
		beta_I			
		A	2.350962		
		B	2.664423		
		lambda1	2.461538		
		lambda2	8.173077		

CAPM: r_i
           A   20.10577
           B   21.98654

E (Rp)   21.08377

VarP   …not all important parameters awailable

      bp1   bp2
        0.802   1.604

CP	b_{i1}	b_{i2}	r_i
A	0.5	0.8	16.2
B	1.5	1.4	21.6
r_f	0	0	10

budged   1000

                                               bp1   bp2

      $ wi   E (Rp)   0   0.5

A   1500   1.5   13.5

B   -500   -0.5