

SEMINAR 2 SOLUTION

- ① C
- ② A
- ④ A

$\langle -10; -4 \rangle$	3	0,05	0,05
$\langle -7; -4 \rangle$	7	0,11666	0,1666
$\langle -4; -1 \rangle$	10	0,1666	0,3333
$\langle -1; 2 \rangle$	12	0,2	0,5333
$\langle 2; 5 \rangle$	23	0,3833	0,91666
$\langle 5; 8 \rangle$	5	0,0833	1
	60	1 → 100%	

①
$$\mu \geq 1 - \frac{1}{k^2}$$

$$\mu \geq 1 - \frac{1}{4} = 0,75\%$$

② $r_F = 0,0025$ $r_{SP500} = 0,0109$

$\sigma_{r_F} = 0,0036$ $\sigma_{SP500} = 0,043$

$$CV_{T-3112} = \frac{0,0025}{0,0036} = 0,6944 \checkmark$$

$$CV_{SP500} = \frac{0,0109}{0,043} = 0,1493$$

③ $r_F = 0,25\%$ SHARPE RATIO = $\frac{1,3 - 0,25}{4,3} = 0,143\%$

$r = 1,30\%$

$\sigma = 4,3\%$

④

②

$$5 \rightarrow B$$

③

$$3+7+3+2+1=16 \rightarrow C$$

④

$$4/16 = 0,4375 \rightarrow C$$