

Practice Problems With Solutions For Topic 12

Problems: Bodie Kane Marcus: 8.1 to 8.17

BKM 8.1

What is the beta of a portfolio with $E(r_p) = 20\%$, if $r_f = 5\%$ and $E(r_M) = 15\%$?

BKM 8.2

The market price of a security is \$40, its expected rate of return is 13%. The risk-free rate is 7% and the market risk premium is 8%. What will be the market price of the security if its covariance with the market portfolio doubles (and all other variables remain unchanged)? Assume that the stock is expected to pay a constant dividend in perpetuity.

BKM 8.3

You are a consultant to a large manufacturing corporation that is considering a project with the following net after-tax cash flows (in millions of dollars):

<u>Years from Now</u>	<u>After-Tax Cash Flow</u>
0	-20
1 - 9	10
10	20

The project's beta is 1.7. Assuming that $r_f = 9\%$ and $E(r_M) = 19\%$, what is the net present value of the project? What is the highest possible beta estimate for the project before its NPV becomes negative?

BKM 8.4

Are the following true or false?

- Stocks with a beta of zero offer an expected rate of return of zero.
- The CAPM implies that investors require a higher return to hold highly volatile securities.
- You can construct a portfolio with a beta of 0.75 by investing 0.75 of the investment budget in bills and the remainder in the market portfolio.

BKM 8.5

Consider the following table, which gives a security analyst's expected return on two stocks for two particular market returns:

<u>Market Return</u>	<u>Aggressive Stock</u>	<u>Defensive Stock</u>
5%	2%	3.5%
20	32	14

- What are the betas of the two stocks?
- What is the expected rate of return on each stock if the market return is equally likely to be 5% or 20%?
- If the T-bill rate is 8% and the market return is equally likely to be 5% or 20%, draw the SML for this economy.
- Plot the two securities on the SML graph. What are the alphas of each?
- What hurdle rate should be used by the management of the aggressive firm for a project with the risk characteristics of the defensive firm's stock?

Chapter 7 Practice Problems

Thomas J Quirk



Chapter 7 Practice Problems:

Calculating Theoretical Yield Is Not Impossible! Michael S. Leonard, 2025-02-25 Calculating theoretical and percent yield is a fundamental skill for the laboratory. This book primarily targets Organic Chemistry Laboratory courses at the high school or college and university level as a supplemental resource to help students master this skill. It begins with simple examples from everyday life, demonstrates the importance of balancing the equation, addresses the role of the mole in these computations, discusses different types of liquids, considers the role of significant figures, and culminates with the planning of syntheses. There are suggestions for further reading as well as practice problems and questions to ensure mastery. Begins with examples from everyday life that enable students to understand the concepts of theoretical and percent yield before applying those concepts to the laboratory. Addresses the necessity of balancing the reaction equation, the centrality of the mole in these calculations, and the role of significant figures in reporting the answer. Explains how to approach the calculations when using neat liquids or solutions. The culmination of this text is the use of the same thought processes to plan the amounts of reactants needed for syntheses of desired quantities of product. All of the problems in the book include detailed solutions with accompanying text to explain the answers, and ancillaries also include suggestions for further reading.

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Table of Contents Chapter 7 Practice Problems

1. Understanding the eBook Chapter 7 Practice Problems
 - The Rise of Digital Reading Chapter 7 Practice Problems
 - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 7 Practice Problems
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Chapter 7 Practice Problems
 - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 7 Practice Problems
 - Personalized Recommendations
 - Chapter 7 Practice Problems User Reviews and Ratings
 - Chapter 7 Practice Problems and Bestseller Lists
5. Accessing Chapter 7 Practice Problems Free and Paid eBooks

- Chapter 7 Practice Problems Public Domain eBooks
 - Chapter 7 Practice Problems eBook Subscription Services
 - Chapter 7 Practice Problems Budget-Friendly Options
6. Navigating Chapter 7 Practice Problems eBook Formats
 - ePub, PDF, MOBI, and More
 - Chapter 7 Practice Problems Compatibility with Devices
 - Chapter 7 Practice Problems Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Chapter 7 Practice Problems
 - Highlighting and Note-Taking Chapter 7 Practice Problems
 - Interactive Elements Chapter 7 Practice Problems
 8. Staying Engaged with Chapter 7 Practice Problems
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Chapter 7 Practice Problems
 9. Balancing eBooks and Physical Books Chapter 7 Practice Problems
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Chapter 7 Practice Problems
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Chapter 7 Practice Problems
 - Setting Reading Goals Chapter 7 Practice Problems
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Chapter 7 Practice Problems
 - Fact-Checking eBook Content of Chapter 7 Practice Problems
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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