Chapter 8 Asset Pricing Models

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CHAPTER 8 AN INTRODUCTION TO ASSET PRICING MODELS Answers to Questions 1. It can be shown that the expected return function is a weighted average of the individual returns. In addition, it is shown that combining any portfolio with the risk-free asset, that the standard deviation of the combination is only a function of the weight for the risky asset portfolio.

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Chapter 8 An Introduction to Asset Pricing Models After you read this chapter, you should be able to answer the following questions: What are the assumptions of the capital asset pricing model? What is a risk-free asset and what are its risk-return characteristics? What is the covariance and correlation between the risk-free asset and a risky asset or portfolio of risky assets? What is the expected return when you combine the risk-free asset and a portfolio of risky assets? What is the ...

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Assumptions of Capital Market Theory 2. Investors can borrow or lend any amount of money at the risk-free rate of return (RFR). – Clearly it is always possible to lend money at the nominal risk-free rate by buying risk-free securities such as government T-bills. It is not always possible to borrow at this risk-free rate, but we will see that assuming a higher borrowing rate does not change ...

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