

مكتبة

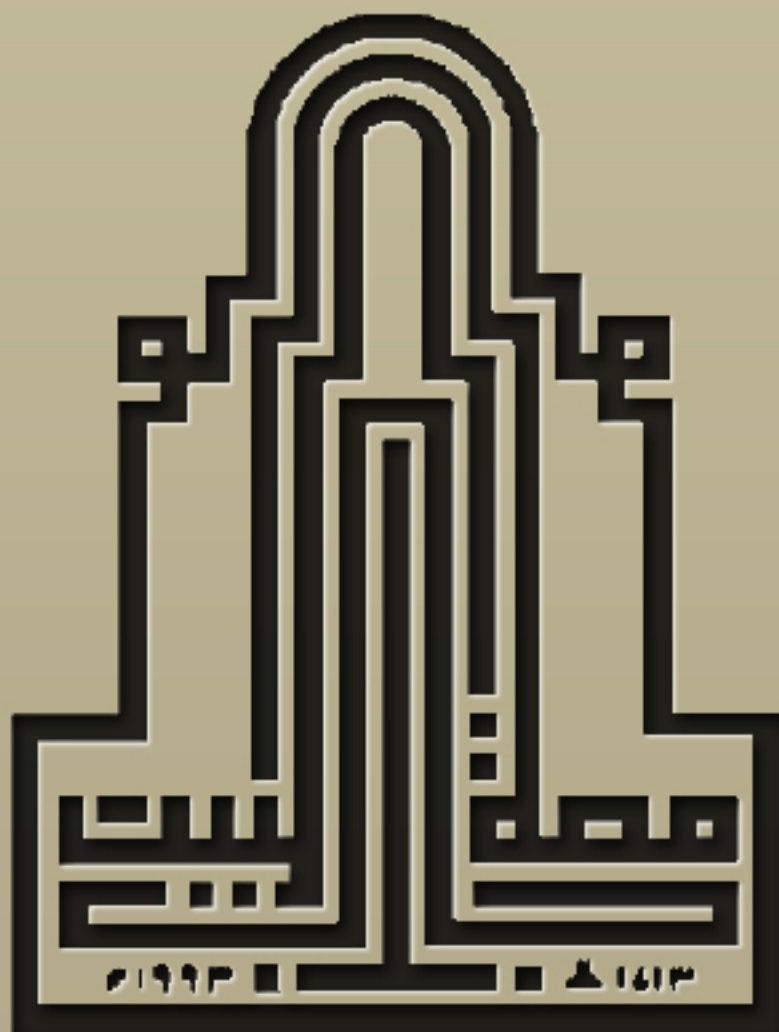
” خذُ وأعطي ”

الإلكترونية

جامعة آل البيت " كلية الإقتصاد "

مجموعة طلابية تسعى لتوفير كل ما يلزم طلاب

كلية إدارة المال والاعمال من مواد وشرحات واسئلة بصورة الكترونية



Investment principles
Circle the right answer
1 investor is :

- a. long - term investment horizon.
- b. risk taker .
- c. technical analysis is the base of his investments.
- d. all Of the above.

Preferred stock has:

- a-fixed dividend rate
- b-fixed interest rate
- c-fixed maturity
- non of the above

option is an example of:

- a-bonds
- b-stock
- c-derivative
- d-a+b

bonds income is:

- a-dividend
- b-interest
- c-profit
- d- all of the above

primary market is:

- a-trading market
- b-issuing stage
- c-capital market
- d-non of the above

money market securities are:

- a-dept nature
- b-equity nature

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20
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c-long-term
d-all of the above

Q2

The following data about an investment

P_i	R_i	$r_i - e_x$	$(r_i - e_x)^2$	$(r_i - e_x)^2 * P_i$
.2	.15			
.5	-.12			
.3	.30			

Compute:

- a- expected return
- b-variance
- c-standard deviation
- d-cv

a)
$$e_r = (.2 * .15) + (.5 * -.12) + (.3 * .3)$$

$$= 0.06$$

P_i	R_i	$R_i - e_x$	$(R_i - e_x)^2$	$(R_i - e_x)^2 * P_i$
.2	.15	.09	.0081	0.00162
.5	-.12	-.18	.0324	0.0162
.3	.30	.24	.0576	0.01728
				0.0351

$$CV = \frac{\sigma}{e_r}$$

$e_x = .06$

$$= \frac{0.188}{0.06}$$

$$= 3.133333$$

$$\sigma = \sqrt{0.0351}$$

$$= 0.18734994$$

$$\approx 0.188$$

