
Chapter 8

An Introduction to Asset Pricing Models

Questions to be answered:

- 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 standard deviation when you combine the risk-free asset and a portfolio of risky assets?
 - When you combine the risk-free asset and a portfolio of risky assets on the Markowitz efficient frontier, what does the set of possible portfolios look like?
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