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CHAPTER 6: RISK AVERSION AND CAPITAL ALLOCATION TO RISKY ASSETS

PROBLEM SETS

- (d) While a higher or lower Sharpe ratios are not an indication of an investor's tolerance for risk, any investor will always prefer investment portfolios with higher Sharpe ratios. The Sharpe ratio is simply a tool to absolutely measure the return premium earned per unit of risk.
- 2. (b) A higher borrowing rate is a consequence of the risk of the borrowers' default. In perfect markets with no additional cost of default, this increment would equal the value of the borrower's option to default, and the Sharpe measure, with appropriate treatment of the default option, would be the same. However, in reality there are costs to default so that this part of the increment lowers the Sharpe ratio. Also, notice that answer (c) is not correct because doubling the expected return with a fixed risk-free rate will more than double the risk premium and the Sharpe ratio.

<u>Investments And Portfolio Management Bodie Solutions</u> <u>Manual</u>

KJ Lindholm-Leary

Investments And Portfolio Management Bodie Solutions Manual:

Investments And Portfolio Management Bodie Solutions Manual Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has be much more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is actually remarkable. This extraordinary book, aptly titled "Investments And Portfolio Management Bodie Solutions Manual," published by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we will delve into the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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