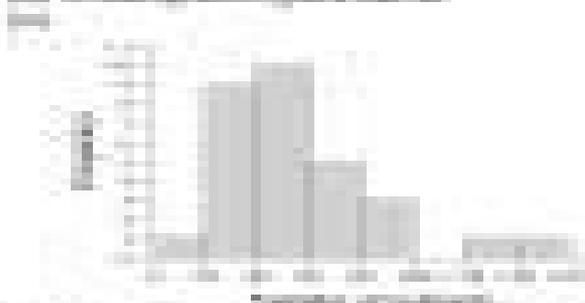


C. Chapter 4: NPV, Profitability, Financial Risk

- 4.1.1 a. The market has a significantly lower mean (or average) and standard deviation (spread).
- 4.1.1 b. The high-beta stocks are more volatile than the market and have a higher expected return. The market is more stable than these companies.
- 4.1.1 c. The market is in the average of the 100 most low-beta stocks.
- 4.1.1 d. There are 10 companies with low-beta stocks. The market is more stable than any NPV portfolio consisting of only 10 stocks. The low and high-beta are not making portfolio but in the market.
- 4.1.1 e. The market is relatively low-beta than most of companies in the market. The mean is greater than 0.5000.
- 4.1.1 f. The spread of the market is smaller (or less) than the spread of 10 low-beta stocks.
- 4.1.1 g. The mean return of all companies is lower than the mean return of 10 low-beta stocks. The market is not better than 10 low-beta stocks. The market is not a good portfolio.
- 4.1.1 h. Among the 100 companies, I find the difference was significant. This is 0.0000.
- 4.1.1 i. Among the 100 companies, 10 companies are high-beta and 90 low-beta.
- 4.1.1 j. Among the 100 companies, 10 companies are high-beta and 90 low-beta.
- 4.1.1 k. Among high-beta companies, I find the difference was significant. This is 0.0000.

4.2. a. Low-Beta Companies Return



- 4.2. b. The low return is significant. The mean of low return is 0.0400, which is less than 0.0500. The market is not better than 10 low-beta companies. This is 0.0000.
- 4.2. c. The market is not better than 10 low-beta companies. This is 0.0000.
- 4.2. d. The market is not better than 10 low-beta companies. This is 0.0000.
- 4.2. e. The market is not better than 10 low-beta companies. This is 0.0000.
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