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CHAPTER 07 CAPITAL ASSET PRICING AND ARBITRAGE PRICING THEORY

1. The required rate of return on a stock is related to the required rate of return on the stock market via beta. Assuming the beta of Google remains constant, the increase in the risk of the market will increase the required rate of return on the market, and thus increase the required rate of return on Google.
2. An example of this scenario would be an investment in the SMB and HML. As of yet, there are no vehicles (index funds or ETFs) to directly invest in SMB and HML. While they may prove superior to the single index model, they are not yet practical, even for professional investors.
3. a. False. According to CAPM, when beta is zero, the "excess" return should be zero.
b. False. CAPM implies that the investor will only require risk premium for systematic risk. Investors are not rewarded for bearing higher risk if the volatility results from the firm-specific risk, and thus, can be diversified.

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