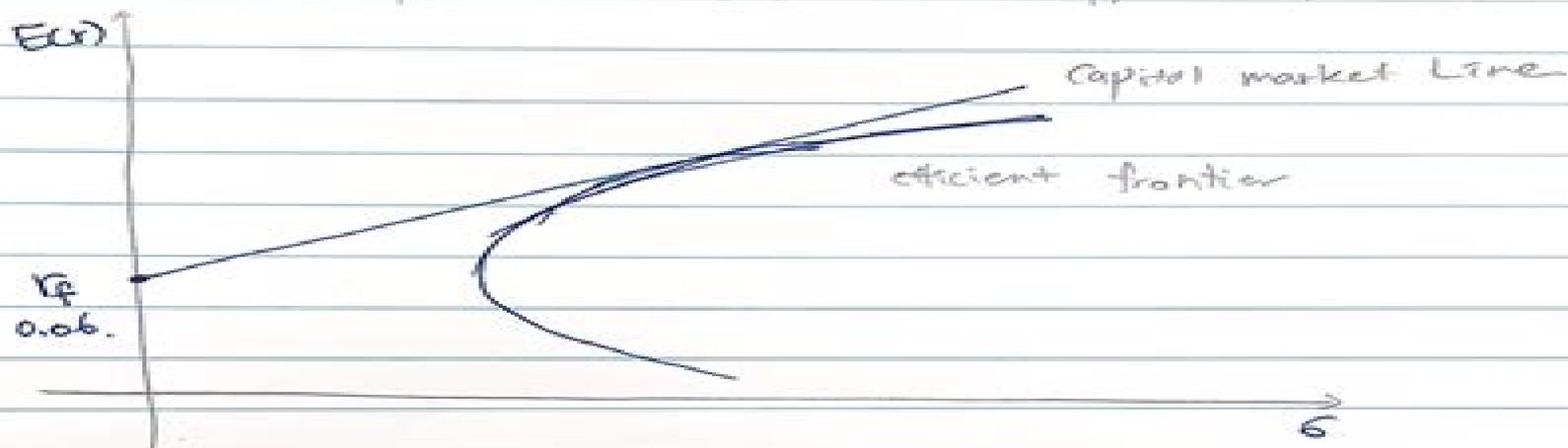


$$\$1000 \times \lambda^{10} = 1000000$$

$$\lambda \approx 2.$$

투자자는 매년 2배를 벌어야 한다. $= E(r_p) = 100\% = 1.$



$$E(r_p) = \underbrace{r_f}_{\text{무위험}} + \left(\underbrace{\frac{E(r_M) - r_f}{\sigma_M}}_{\text{기울기}} \right) \times \sigma_p$$

$$1 = 0.06 + \frac{0.12 - 0.06}{0.15} \times \sigma_p$$

$$0.94 = \frac{0.06}{0.15} \sigma_p$$

$$\sigma_p = \frac{0.15}{0.06} \times 0.94 = 2.35$$

$$\therefore \sigma_p = 235\%$$

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Daniela Niemeyer



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