

Question: Minimum Variance Portfolio

171. The following table summarizes the returns on two stocks:

172. Assume that $\sigma_{12} = 0.0001$

173. Assume that $\sigma_{12} = 0.0001$

174. Assume that $\sigma_{12} = 0.0001$

175. The following table summarizes the returns on two stocks:

176. Assume that $\sigma_{12} = 0.0001$

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180. Assume that $\sigma_{12} = 0.0001$

181. Assume that $\sigma_{12} = 0.0001$

182. Assume that $\sigma_{12} = 0.0001$

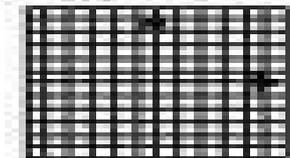
183. Assume that $\sigma_{12} = 0.0001$

184. Assume that $\sigma_{12} = 0.0001$

185. Assume that $\sigma_{12} = 0.0001$

186. Assume that $\sigma_{12} = 0.0001$

187. Assume that $\sigma_{12} = 0.0001$



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