

Question: Minimum Variance Portfolio

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

172. Assume that $r_A = 10\%$

173. Assume that $r_A = 10\%$ and $r_B = 12\%$

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176. Assume that $r_A = 10\%$ and $r_B = 12\%$

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180. Assume that $r_A = 10\%$ and $r_B = 12\%$

181. Assume that $r_A = 10\%$ and $r_B = 12\%$ and that the correlation coefficient is 0.5

182. Assume that $r_A = 10\%$ and $r_B = 12\%$ and that the correlation coefficient is 0.5

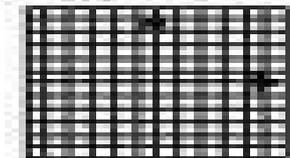
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