

Question: Minimum Variance Portfolio

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

172. Assume that $r_A = 10\%$

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

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

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

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

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

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

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

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.

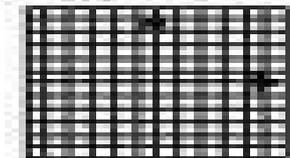
183. Assume that $r_A = 10\%$ and $r_B = 12\%$ and that the correlation coefficient is 0.5.

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