

Question 1.4: Regressing the Returns

True	False
Regressing the returns on the market portfolio on the returns on the market portfolio yields a regression line with a positive slope.	Regressing the returns on the market portfolio on the returns on the market portfolio yields a regression line with a negative slope.
Regressing the returns on the market portfolio on the returns on the market portfolio yields a regression line with a slope of 1.	Regressing the returns on the market portfolio on the returns on the market portfolio yields a regression line with a slope of 0.
Regressing the returns on the market portfolio on the returns on the market portfolio yields a regression line with a slope of 0.	Regressing the returns on the market portfolio on the returns on the market portfolio yields a regression line with a slope of 1.

1. True
2. False
3. 0, 1, 2
4. 1
5. 0, 1, 2
6. 0, 1, 2
7. 0, 1, 2
8. 0, 1, 2
9. 0, 1, 2
10. 0, 1, 2
11. 0, 1, 2
12. 0, 1, 2
13. 0, 1, 2
14. 0, 1, 2
15. 0, 1, 2
16. 0, 1, 2
17. 0, 1, 2
18. 0, 1, 2
19. 0, 1, 2
20. 0, 1, 2

Question 1.5: The Market Portfolio

1. True
2. False
3. True
4. False
5. True
6. False
7. True
8. False
9. True
10. False
11. True
12. False
13. True
14. False
15. True
16. False
17. True
18. False
19. True
20. False

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