

Question 1.4: Regressing the Returns

Topic	Relevant topic
Regression's purpose	Related to: comparing the returns over time of assets & estimating mean and standard deviation of the returns over time for an asset or assets.
Regression's properties	Related to: how the regression is calculated, particularly: properties of the regression
Regression's assumptions	Related to: whether the regression is a good approximation of the returns. Assumed that the returns are normally distributed.

1. False
2. Regression
3. α , β , σ^2
4. False
5. Comparing the returns
6. False
7. Estimated both the returns and the risk-return relationship simultaneously.
8. α , β
9. The global portfolio that gives the best return
10. False
11. How long to estimate the risk-return relationship (normal returns) given data.
12. Properties of estimates
13. Normality of the portfolio return is not assumed.
14. α , β , σ^2

Question 1.5: What Returns Portfolio? Really?

1. False
2. The constant coefficients and constant terms between the expected return/return variance, return/return variance, return/return variance.
3. Portfolio return
4. α , β , σ^2
5. α , β , σ^2
6. α , β , σ^2
7. α , β , σ^2
8. α , β , σ^2

Organizing The Elements Workbook

**Gerald W. Driskill, Angela Laird
Brenton**



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