NPTEL » Financial Mathematics

Week 1 Week 2 Week 3 Week 4 Week 5 Week 6 Week 7 Week 8 Week 10 Week 11 Introduction to Risk Measurement Decision-Making Under Risk Decision Under Uncertainty Risk Premium, Portfolio Return and Risk Portfolio Diversification Quiz: Assignment 11 Solution for Assignment 11 Week 12 Text Transcripts	Assignment 11 The due date for submitting this assignment has passed. As per our records you have not submitted this assignment. 1) The expected return on an asset that has the following probable returns would be Order Return (%) Probability 1	3:59 IS
Week 2 Week 3 Week 4 Week 5 Week 6 Week 7 Week 8 Week 10 Week 11 Introduction to Risk Measurement Decision-Making Under Risk Decision Under Uncertainty Risk Premium, Portfolio Return and Risk Portfolio Diversification Quiz: Assignment 11 Solution for Assignment 11 Week 12 Text Transcripts Download Videos	As per our records you have not submitted this assignment. 1) The expected return on an asset that has the following probable returns would be Order	1 µ
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Decision Under Uncertainty Risk Premium, Portfolio Return and Risk Portfolio Diversification Quiz : Assignment 11 Solution for Assignment 11 ek 12 t Transcripts vnload Videos	Mean (Expected) value of the demand in units will be 1800 2000 1900 2200 No, the answer is incorrect. Score: 0 Accepted Answers:	
Risk Premium, Portfolio Return and Risk Portfolio Diversification Quiz : Assignment 11 Solution for Assignment 11 ek 12 t Transcripts vnload Videos	1800 2000 1900 2200 No, the answer is incorrect. Score: 0 Accepted Answers:	
Portfolio Diversification Quiz : Assignment 11 Solution for Assignment 11 ek 12 t Transcripts wnload Videos	2000 1900 2200 No, the answer is incorrect. Score: 0 Accepted Answers:	
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adhack	For a transmission housing project, probability distribution for unit demand (X) and unit price (Y) are estimated as in Table below: Product demand (X) Unit Sale Price (Y) Unit Sale Price (Y) Unit Sale Price (Y)	1 μ
Subdok	Units(x) P(X=x) Unit price(y) in Rupees P(Y=y)	
	1600 0.2 48 0.3 2000 0.6 50 0.5 2400 0.2 53 0.2	
	Units(x) P(X=x) Rupees P(Y=y) 1600 0.2 48 0.3 2000 0.6 50 0.5 2400 0.2 53 0.2 dean value of the unit sale price will be Rupees 52.50 49.56 46.70 50.00 No, the answer is incorrect. Score: 0 Accepted Answers: 50.00 5) For a transmission housing project, probability distribution for unit demand (X) and unit price (Y) are estimated as in Table below: Product demand (X) Unit Sale Price (Y) Units(x) P(X=x) Unit price(y) in Rupees 1600 0.2 48 0.3	1
-	1600 0.2 48 0.3 2000 0.6 50 0.5	
L Va	2400 0.2 53 0.2 ariance of the unit sale price will be	
	O 5.56	
	○ 4.32 ○ 3.00	
	O 10.89	
	No, the answer is incorrect. Score: 0 Accepted Answers: 3.00	
	6) For a transmission housing project, probability distribution for unit demand (X) and unit price (Y) are estimated as in Table below:	1
-	Product demand (X) Unit Sale Price (Y) Unit price(y) in P(Y=y)	
-	1600 0.2 48 0.3	
F	2000 0.6 50 0.5 2400 0.2 53 0.2	
Sta	tandard deviation of expected value of unit price (in Rupees) will be	
	○ 1.73 ○ 2.36	
	○ 2.08	
	O 3.30 No, the answer is incorrect.	
	No, the answer is incorrect. Score: 0 Accepted Answers: 1.73	
	7) The portfolio return for a business whose market value went up from Rs. 720000 in 2010 to Rs. 985000 in 2011 would be	1
	26.54% 30.56%	
	○ 30.56% ○ 36.80%	
	O 39.82% No, the answer is incorrect.	

8) The following matrix gives the payoff values for three alternatives and three possible states of nature. The alternative which will be chosen using

9) While making decision the environment in which more than one states of nature exist but the decision maker lacks sufficient knowledge to allow him 1 point

Hurwicz rule with $\alpha = 0.65$ will be

50

60

Either A1 or A2

Accepted Answers:

No, the answer is incorrect.

No, the answer is incorrect. Score: 0

Accepted Answers:

Laplace criterion

Optimism criterion

Pessimism criterion

No, the answer is incorrect.

Hurwicz criterion

Accepted Answers: Hurwicz criterion

Score: 0

Alternative

 A_1

 A_2

 A_3

A1

○ A3 ○ A2

Score: 0

A1

State of Nature S₁ S₂ S₃

80

70

80

20

30 60

assign probabilities to the various states of nature is

Decision making under conditions of risk

Decision making under conditions of uncertainty

10) The criterion that involves the compromise between the maximax and minimax decision criteria is

Decision making under conditions of conflict

Decision making under conditions of certainty

O Decision making under conditions of uncertainty

1 point

1 point