

Show that the portfolio $Y = (500 \ 10000 \ 1000)$ is riskless. What return is the investor guaranteed? Show, further, that $Z = (1000 \ -2000 \ 1000)$ is an arbitrage portfolio.

Q4) Attempt any one of the following :

[10]

- a) i) The supply function for a commodity takes the form $q^s(p) = ap^2 + bp + c$ for some constants a, b, c when $p = 1$, the quantity supplied is 5; when $p = 2$, the quantity supplied is 12. When $p = 3$, the quantity supplied is 23. Find the constants a, b, c .

- ii) Suppose that an investor invests her money in three different assets and that three possible states can occur. Show that if the returns

matrix is $R = \begin{bmatrix} 0.95 & 0.9 & 1.0 \\ 1.1 & 1.1 & 1.1 \\ 1.2 & 1.15 & 1.25 \end{bmatrix}$ then there is no vector of state

price. Show also that $Y = (1000 \ -5000 \ 4000)$ is arbitrage portfolio.

- b) i) Suppose that the government decides to allow an increase in the money supply M_s . What will be the effect on the equilibrium value of the national income?

- ii) Suppose we are given an input-output model with two industries,

for which the matrix of coefficient is $A = \begin{pmatrix} 0.3 & 0.1 \\ 0.2 & 0.4 \end{pmatrix}$

Write down the equation which determines the production schedule x in terms of the external demand d and solve it.



2013 Mathematics Question Paper Ecol

**Gui-Quan Sun, Yongping Wu, Bai-Lian
Li, Yipeng Guo**



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Table of Contents 2013 Mathematics Question Paper Ecol

1. Understanding the eBook 2013 Mathematics Question Paper Ecol
 - The Rise of Digital Reading 2013 Mathematics Question Paper Ecol
 - Advantages of eBooks Over Traditional Books
2. Identifying 2013 Mathematics Question Paper Ecol
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an eBook 2013 Mathematics Question Paper Ecol
 - User-Friendly Interface
4. Exploring eBook Recommendations from 2013 Mathematics Question Paper Ecol
 - Personalized Recommendations
 - 2013 Mathematics Question Paper Ecol User Reviews and Ratings
 - 2013 Mathematics Question Paper Ecol and Bestseller Lists

5. Accessing 2013 Mathematics Question Paper Ecol Free and Paid eBooks
 - 2013 Mathematics Question Paper Ecol Public Domain eBooks
 - 2013 Mathematics Question Paper Ecol eBook Subscription Services
 - 2013 Mathematics Question Paper Ecol Budget-Friendly Options
6. Navigating 2013 Mathematics Question Paper Ecol eBook Formats
 - ePub, PDF, MOBI, and More
 - 2013 Mathematics Question Paper Ecol Compatibility with Devices
 - 2013 Mathematics Question Paper Ecol Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of 2013 Mathematics Question Paper Ecol
 - Highlighting and Note-Taking 2013 Mathematics Question Paper Ecol
 - Interactive Elements 2013 Mathematics Question Paper Ecol
8. Staying Engaged with 2013 Mathematics Question Paper Ecol
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers 2013 Mathematics Question Paper Ecol
9. Balancing eBooks and Physical Books 2013 Mathematics Question Paper Ecol
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection 2013 Mathematics Question Paper Ecol
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine 2013 Mathematics Question Paper Ecol
 - Setting Reading Goals 2013 Mathematics Question Paper Ecol
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of 2013 Mathematics Question Paper Ecol
 - Fact-Checking eBook Content of 2013 Mathematics Question Paper Ecol
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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