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 q⁵(p) = ap² + 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.
 - 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.

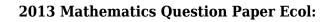
- b) i) Suppose that the government decides to allow an increase in the money supply Ms. What will be the effect on the equilibrium value of the national income?
 - ii) Suppose we are given an input-output model with two industries,

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.

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



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