

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,

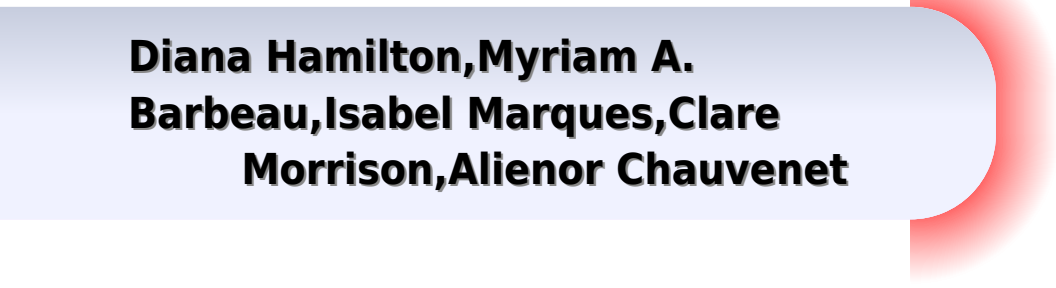
for which the matrix of coefficient is $A = \begin{pmatrix} 0.3 & 0.1 \\ 0.2 & 0.4 \end{pmatrix}$

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



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**Diana Hamilton, Myriam A.
Barbeau, Isabel Marques, Clare
Morrison, Alienor Chauvenet**



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