

Chapter 6

Mean-Variance Portfolio Theory

1. (Shorting with margin) The money invested is X_0 . The money received at the end of a year is $X_0 - X_1 + X_0$. Hence,

$$R = \frac{2X_0 - X_1}{X_0}$$

2. (Dice product) Let a and b be the outcomes of two die rolls. Then $Z = ab$. By independence, we know

$$\begin{aligned} E[ab] &= E[a]E[b] \\ \text{and } \text{var}[Z] &= E[a^2]E[b^2] - (E[a]E[b])^2 \\ &= 79.97 \end{aligned}$$

3. (Two correlated assets) For solution method, see solution to problem called Two stocks (below).

(a) α equals 19/23.

(b) The minimum standard deviation is approximately 13.7%.

(c) The expected return of this portfolio is approximately 11.4%.

4. (Two stocks) Let α, β equal the percent of investment in stock 1 and stock 2, respectively. The problem is

$$\min \alpha^2 \sigma_1^2 + \beta^2 \sigma_2^2 + 2\alpha\beta\sigma_{12}$$

$$\text{subject to } \alpha + \beta = 1.$$

Setting up the Lagrangian, L , we have:

$$L = \alpha^2 \sigma_1^2 + \beta^2 \sigma_2^2 + 2\alpha\beta\sigma_{12} - \lambda(\alpha + \beta - 1)$$

The first order necessary conditions are:

$$0 = \frac{\partial L}{\partial \alpha} = 2\alpha \sigma_1^2 + 2\beta \sigma_{12} - \lambda$$

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Robert Willis, William W-G. Yeh



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H-infinity Control and Estimation of State-multiplicative Linear Systems Eli Gershon, Uri Shaked, Isaac Yaesh, 2005-06-24
Multiplicative noise appears in systems where the process or measurement noise levels depend on the system state vector. Such systems are relevant for example in radar measurements where larger ranges involve higher noise level. This monograph embodies a comprehensive survey of the relevant literature with basic problems being formulated and solved by applying various techniques including game theory, linear matrix inequalities and Lyapunov parameter dependent functions. Topics covered include convex H_2 and H_∞ norms analysis of systems with multiplicative noise, state feedback control and state estimation of systems with multiplicative noise, dynamic and static output feedback of stochastic bilinear systems, tracking controllers for stochastic bilinear systems utilizing preview information. Various examples which demonstrate the applicability of the theory to practical control engineering problems are considered. Two such examples are taken from the aerospace and guidance control areas.

Numerical Methods for Linear Control Systems Biswa Datta, 2004
Numerical Methods for Linear Control Systems Design and Analysis is an interdisciplinary textbook aimed at systematic descriptions and implementations of numerically viable algorithms based on well established efficient and stable modern numerical linear techniques for mathematical problems arising in the design and analysis of linear control systems both for the first and second order models. Unique coverage of modern mathematical concepts such as parallel computations, second order systems and large scale solutions. Background material in linear algebra, numerical linear algebra and control theory included in text. Step by step explanations of the algorithms and examples.

Journal of Applied Mechanics, 1975
Publishes original research in all branches of mechanics including aerodynamics, aeroelasticity, boundary layers, computational mechanics, constitutive modeling of materials, dynamics, elasticity, flow and fracture, heat transfer, hydraulics, impact, internal flow, mechanical properties of materials, micromechanics, plasticity, stress analysis, structures, thermodynamics, turbulence, vibration and wave propagation.

Projection Methods in Constrained Optimisation and Applications to Optimal Policy Decisions Berc Rustem, 1981

Introduction to Modern Economic Growth Daron Acemoglu, 2008-12-15
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Introduction to Mathematical Programming Wayne L. Winston, 1991 **Engineering Design Handbook** United States. Army Materiel Command, 1973 Applied Mechanics Reviews, 1969 **Proceedings of Technical Papers**

Presented at the International Lens Design Conference, May 31, 1980-June 4, 1980, Mills College, Oakland, California Robert Edward Fischer, 1980

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