

FINSFMA - FINANCIAL MANAGEMENT

TUTORIAL 7– RISK & RETURN

Part 1: Select the best answers

- The tighter the probability distribution of its expected future returns, the greater the risk of a given investment as measured by its standard deviation.
 - True
 - False
- The coefficient of variation, calculated as the standard deviation of expected returns divided by the expected return, is a standardized measure of the risk per unit of expected return.
 - True
 - False
- Risk-averse investors require higher rates of return on investments whose returns are highly uncertain, and most investors are risk averse.
 - True
 - False
- Diversification will normally reduce the riskiness of a portfolio of stocks.
 - True
 - False
- The realized return on a stock portfolio is the weighted average of the expected returns on the stocks in the portfolio.
 - True
 - False
- Market risk refers to the tendency of a stock to move with the general stock market. A stock with above-average market risk will tend to be more volatile than an average stock, and its beta will be greater than 1.0.
 - True
 - False
- According to the Capital Asset Pricing Model, investors are primarily concerned with portfolio risk, not the risks of individual stocks held in isolation. Thus, the relevant risk of a stock is the stock's contribution to the riskiness of a well-diversified portfolio.
 - True
 - False
- You are considering investing in one of the these three stocks:

<u>Stock</u>	<u>Standard Deviation</u>	<u>Beta</u>
A	20%	0.59
B	10%	0.61
C	12%	1.29

- If you are a strict risk minimizer, you would choose Stock ____ if it is to be held in isolation and Stock ____ if it is to be held as part of a well-diversified portfolio.
- A, B
 - B, A
 - C, A
 - B, C
- Which is the best measure of risk for a single asset held in isolation, and which is the best measure for an asset held in a diversified portfolio?
 - Standard deviation; correlation coefficient.
 - Beta; variance.

Virtual Finance Risk And Return Quiz Answers

Hussin A.Rothana



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