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Elton, Gruber, Brown, and Goetzmann
Modern Portfolio Theory and Investment Analysis, 9th Edition
Solutions to Text Problems: Chapter 6

Chapter 6: Problem 1

The simultaneous equations necessary to solve this problem are:

$$5 = 16Z_1 + 20Z_2 + 40Z_3$$

$$7 = 20Z_1 + 100Z_2 + 70Z_3$$

$$13 = 40Z_1 + 70Z_2 + 196Z_3$$

The solution to the above set of equations is:

$$Z_1 = 0.292831$$

$$Z_2 = 0.009118$$

$$Z_3 = 0.003309$$

Modern Investment Theory Fifth Edition Solution Manual

Scott C. Dulebohn



Modern Investment Theory Fifth Edition Solution Manual:

Modern Investment Theory Fifth Edition Solution Manual Book Review: Unveiling the Magic of Language

In a digital era where connections and knowledge reign supreme, the enchanting power of language has become much more apparent than ever. Its capability to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Modern Investment Theory Fifth Edition Solution Manual**," written by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we will delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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