Problem Assignments

Problem Set 1 - Due Monday, September 25, 2000.

1. Chapter 4 Problems 2 and 3
2. Chapter 5 Problems 3 and 5
3. Chapter 6 Problem 1

Problem Set 2 - Due Monday, October 9, 2000.

1. Chapter 7 Problems 1 and 2
2. Chapter 8 Problem 5
3. Chapter 9 Problems 1 and 2
4. Beta Management Company case in reading packet.

Problem Set 3 - Due Monday, October 16, 2000.

1. Cherry Hill investments.

Problem Set 4 - Due Monday, October 23, 2000.

1. Chapter 12 Problems 1, 5, 6, and 7
2. Rivermore.

Problem Set 5 - Due Monday, October 30, 2000.

1. **Chapter 13 Problems 1, 2, 4, and 8**
2. **Chapter 16 Problem 1**

Problem Set 6 - Due Monday, November 20, 2000.

1. **Chapter 24 Problems 1, 2, 3, and 4**
2. **Case marked Mutual Fund Evaluation.**

Problem Set 7 - Due Monday, December 4, 2000.

1. **Design the optimum portfolio you would like to hold using the mutual funds from the financial software. Justify your decision.**

   As part of this analysis:

   a. **Classify funds into meaningful groups. Justify your decision.**
   b. **For each group select what you think is the most promising fund. Justify your decision.**
   c. **Based on a set of forecasts about the future, derive an efficient frontier.**
   d. **Select the optimum portfolio and justify your decision.**

   You are free to use external data.