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# HW 2: STABILITY OF Beta

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## Instructions

### ASSET ALLOCATION

#### FRE 6991

Spring 2025

Homework 2

Due by April 6<sup>th</sup>

- *The information needed for this homework can be downloaded from Yahoo Finance*
- *If you have any questions, please send it to the TA who will make a list of them and we will answer them at the start of the next class.*

### Stability of $\beta$

- Regress the return of Apple Computers (AAPL) on the return of SPY and determine  $\alpha$  and  $\beta$  and  $R^2$  using:
  - a. Daily return from March, 31<sup>st</sup> 2024, until March, 31<sup>st</sup> 2025
  - b. Weekly return from March, 31<sup>st</sup> 2019, until March, 31<sup>st</sup> 2025
  - c. Monthly return from March 31<sup>st</sup> 2018, until March 31<sup>st</sup> 2025
- Do the above for Pfizer (PFE)
- Do the above for Tesla (TSLA)

STABILITY OF Beta

Due on Apr 6, 2025 11:59 PM

## Submit Assignment

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