(20)	Consider the planning data for three different			
	Stocks			
4 1	Probability Return K, Return Kz Return Kz			
	10000011112			
	0.1 0.3 0.08 -0.1			
	0.75 0.12 8:15			
	a minimum man hid Ada a sale			
	Among the attainable postfolios, find the one with			
	the minimum variance. What are the weights of the			
	three sensities in this propplie? Also conjuste			
	the expected return and strong dood direction			
	of this portydio.			
Anes	For Siven correlation, p=-1 so, Hain = 54, + J-M2			
رطانا	100 Order vision of the di			
	M, Muz			
	= 0.085 P < (
	- p. 00 J '			
	Hmin = Q 8.5.1.			
	1 mm = 0 () 3 1.			
	W= 1-Smin and wz=Smin whoe Smin = 705 = 0.05 = 0.70			
	0.25 TOO2			
	f=-1 => W = 0.786 & W= 0.714			
	Snin = 71.4-1. Hain = 8.3141.			
	For p = 0.5			
	W= 1- Sprin and by 2 5min			
	Divite Contact of the			
	Jin = 0,7394			

		classmate Date		STATES OF STATES OF STATES
	W = 1-5min = 0.2106			F
				1
	Hmin = (M2-14, Smin + H, = 8.42/1.		-	1
	28.4211.		-	
	Smin = 1.98(y.		-	
			-	
	1:0.5 W = 21.067. W = 79.044.		-	
	1:0.5 W = 21.067. W = 78.047. 1/min = 8.42/7. [Inin = 1.986]		-	
			-	
	This is the desired nexult			L
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