

# Seminar in Asset Pricing, WISE, Spring 2012

February 25, 2012

Assignment 1

(To be completed Before 2012.03.07)

Questions:

(1) Prove Result 13 in the Lecture notes 1

(2) Discuss and show what relevance does being able to short sell stocks have in the mathematical derivation of:

a, Sharpe-Lintner CAPM

b, Black CAPM