APM

kix6

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CAPM

\mathbf{CAPM}

 ${\bf CAPM capit cal\ asset\ pricing\ model}$

$$\begin{aligned} & \mathbf{V} \\ & \sigma_{A,B} \ \mathbf{AB} \\ & \mathbf{h} \end{aligned}$$

 α **h** α **h**^T**alpha** α **h h**^T $\alpha = 1$