



Bookmarks

▸ General Information

▸ Week 1

▸ Week 2

▸ Week 3

▸ Week 4

▸ Week 5

▼ Week 6

**Lecture**

Lecture questions due Oct 18, 2016 at 19:30 IST

**Recitation****Problem Set 6**

Homework 6 due Oct 18, 2016 at 19:30 IST



Week 6 &gt; Lecture &gt; Portfolio Optimization Analysis Exercise

## Portfolio Optimization Analysis Exercise

🔖 Bookmark this page

### Portfolio Optimization Analysis Exercise

1/1 point (graded)

Suppose the RHS for the constraint on the minimum expected return is increased by 0.01. What is the approximate effect on the objective value?

☐ decrease by 1.8580☐ increase by 1.8580☐ decrease by 5.08☐ decrease by 0.0508☒ increase by 0.0508 ✓

Submit

You have used 2 of 2 attempts

[▶ Exit Survey](#)

✓ Correct (1/1 point)

© All Rights Reserved



© 2016 edX Inc. All rights reserved except where noted. EdX, Open edX and the edX and Open EdX logos are registered trademarks or trademarks of edX Inc.

POWERED BY  
OPENedX®

