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https://www.100test.com/kao_ti2020/85/2021_2022_ACCA_E8_80_83_E8_AF_95_c52_85655.htm Content: amp.#61550. Traditional approaches to risk amp.#61550. Two asset portfolios and multi asset portfolios amp.#61550. Gearing and ungearing betas Knowledge checklist Able to calculate the expected return and the variance of a probability distribution and the covariance between two probability distributions. Able to calculate the risk and return of a two portfolio where the data input into the formula is provided and where it is not. Able to explain the concept of risk reduction through diversification and discuss its significance Able to do simple calculations of the risk and return of multi asset portfolios but only where they comprise independent investments. Able to understand the practical problems in the use of portfolio theory for evaluating investment opportunities. Able to understand the components of the basic CAPM formula and to explain how they can be found in practice , to appreciate the significance of the CAPM in term of the practical limitations of portfolio theory. Able to explain what a beta value measures which means , to understand the difference between systematic and unsystematic risk. Able to do the calculations to ungear and regear a beta. Able to know about equity betas, asset betas, debt betas, geared betas and ungeared betas, and to know what they measure, how they are calculated and when they are used. Able to explain and discuss potential conflicts between Portfolio Theory and CAPM in the evaluation of investment opportunities. 100Test

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