

PS-4. Risk analysis

LG 2; Intermediate

a.

Expansion	Range
A	24% – 16% = 8%
B	30% – 10% = 20%

b. Project A is less risky, since the range of outcomes for A is smaller than the range for Project B.

c. Since the most likely return for both projects is 20% and the initial investments are equal, the answer depends on your risk preference.

d. The answer is no longer clear, since it now involves a risk-return tradeoff. Project B has a slightly higher return but more risk, while A has both lower return and lower risk.

PS-5. Risk and probability

LG 2; Intermediate

a.

Camera	Range
R	30% – 20% = 10%
S	35% – 15% = 20%

b.

	Possible Outcomes	Probability P_{it}	Expected Return r_i	Weighted Value (%) $(r_i \times P_{it})$
Camera R	Pessimistic	0.25	20	5.00%
	Most likely	0.50	25	12.50%
	Optimistic	0.25	30	7.50%
	1.00	Expected return		25.00%
Camera S	Pessimistic	0.20	15	3.00%
	Most likely	0.55	25	13.75%
	Optimistic	0.25	35	8.75%
	1.00	Expected return		25.50%

c. Camera S is considered more risky than Camera R because it has a much broader range of outcomes. The risk-return tradeoff is present because Camera S is more risky and also provides a higher return than Camera R.

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**Lawrence J. Gitman, Michael D.
Joehnk, George E. Pinches**

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Personal Finance Barbara Friedberg, 2015-04-14 This jargon free

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