

Cash, Bonds and S

Assets

Asset Name

cash

bonds

stocks

Correlations

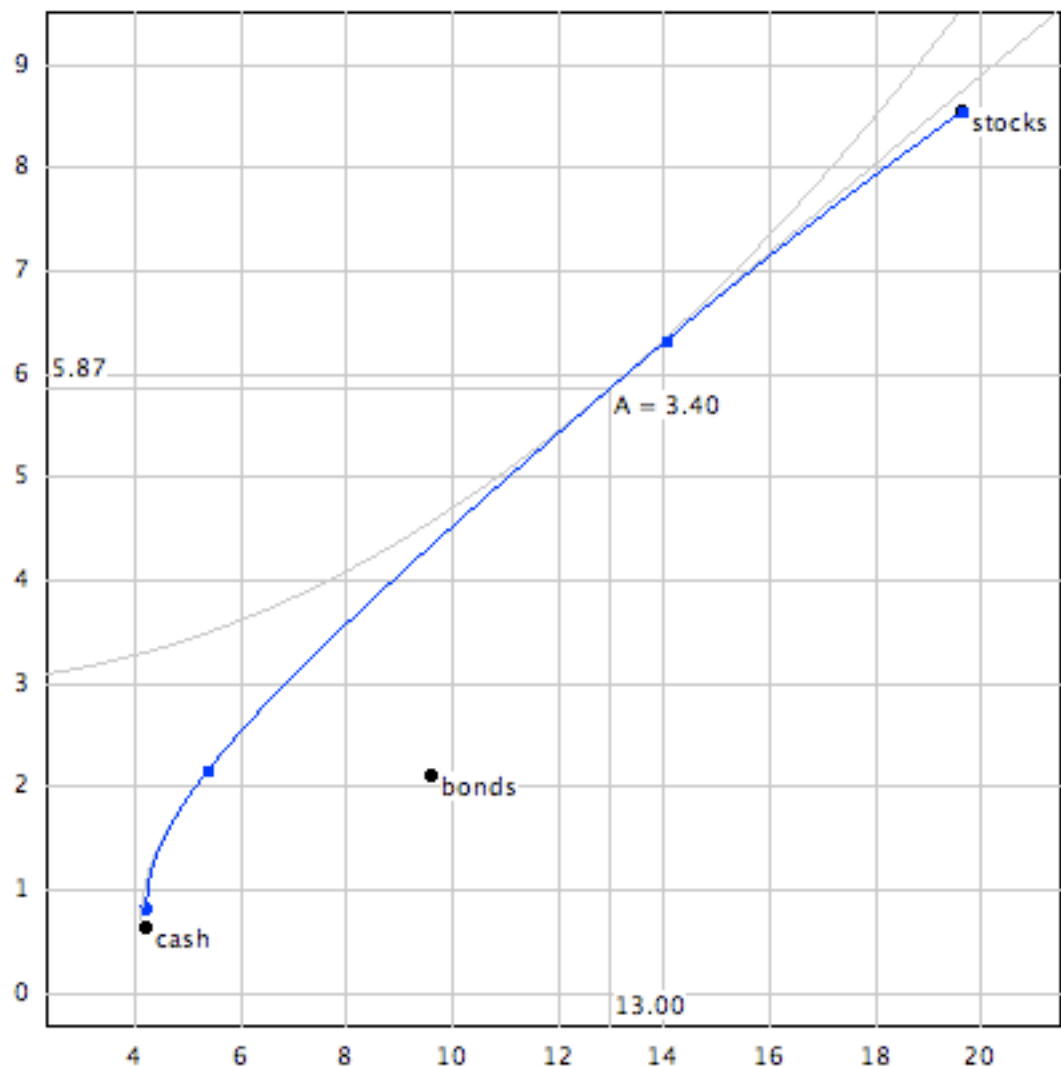
cash

bonds

stocks

Solve

The Efficient Frontier



Efficient Portfolio

3.40 A = coefficient of relative risk aversion
 5.87% expected return
 13.00% standard deviation
 3.00% certainty equivalent



Show individual assets