

## SOLUTIONS MANUAL

### A Linear Algebra Primer for Financial Engineering

Dan Stefanica

$$\min \left( \frac{u}{FV_1}, \frac{d}{FV_2} \right) < 1 < \max \left( \frac{u}{FV_1}, \frac{d}{FV_2} \right)$$

$$\begin{pmatrix} 1 & 0.6 & -0.3 \\ 0.6 & 1 & \rho \\ -0.3 & \rho & 1 \end{pmatrix}$$

$$w_{min} = \frac{\mu_P - r_f}{\mu^l} w_T$$

FE Press  
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**Ali N. Akansu, Sanjeev R.  
Kulkarni, Dmitry M. Malioutov**



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