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5 Moreover,  $E(R_M)$ , the expected return on assets whose returns are uncorrelated with  $R_M$ , is the riskfree rate,  $R_f$ , and (4a) becomes the familiar Sharpe-Lintner CAPM risk-return relation,

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37 sample questions for CAPM but with a caveat - many questions are true/false type or have more than 4 answer choices. In real CAPM exam, you would have to select 1 correct answer from exactly 4 answer choices.

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Foundations of Finance: The Capital Asset Pricing Model (CAPM) 6 V. Portfolio Choice in the CAPM World

A. The investor's problem is to choose the "best" portfolio P.

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