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Consider a world in which there are
only two risky assets, A and B, and
a risk-free asset F. The two risky
assets are in equal supply in the
market; that is $M = 1/2 (A +$
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algorithms used in solving the

linear programming problems discussed in Chapter 7. In matrix notation, the quadratic programming problem is Minimize: $f(x) = c^T x + \frac{1}{2} x^T Q x$ Subject to: $Ax = b$ (8.33) where c is a vector of constant coefficients, A is an $(m \times n)$ matrix, ... Luenberger Chapter 2 Problem -

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