

Question 25 (Mandatory) (1 point)

Table 5.4 in BKM (11th edition) shows excess returns for various types of portfolios between 1952 - 2017 (i.e. the bottom half of the table). When examining the excess return data for the Big Growth portfolio then which of the following statements is incorrect?

- ☐ Negative excess returns were more prevalent than would have been suggested by the matching Normal Distribution.
- ☒ The distribution of historical excess returns is not perfectly normal; the actual distribution exhibits lower probabilities in its *tails* than a perfect ND with identical mean and SD.
- ☐ The actual data showed a higher VaR than the matching normal distribution would have suggested
- ☐ Positive Kurtosis and negative skew in the historical data is reflected in its higher VaR compared to the matching Normal Distribution.

Bkm Edition Answer

AN Whitehead



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