

Problem 7: Short-Term Investment Decisions

- (a) Assume that there are no taxes and no transaction costs. Compute the value of the investment portfolio at time $t = 0$.
1000 - 0.015
- (b) Assume that there are no transaction costs but there is a 1% tax on sales. Compute the value of the investment portfolio at time $t = 0$.
1000 - 0.015
- (c) Assume that there are no transaction costs but there is a 1% tax on purchases. Compute the value of the investment portfolio at time $t = 0$.
1000 - 0.015
- (d) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell whole shares.
1000 - 0.015
- (e) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 100 shares.
1000 - 0.015
- (f) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 10 shares.
1000 - 0.015
- (g) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 1 share.
1000 - 0.015
- (h) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.1 shares.
1000 - 0.015
- (i) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.01 shares.
1000 - 0.015
- (j) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.001 shares.
1000 - 0.015
- (k) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.0001 shares.
1000 - 0.015
- (l) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.00001 shares.
1000 - 0.015
- (m) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.000001 shares.
1000 - 0.015
- (n) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.0000001 shares.
1000 - 0.015
- (o) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.00000001 shares.
1000 - 0.015
- (p) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.000000001 shares.
1000 - 0.015
- (q) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.0000000001 shares.
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- (r) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.00000000001 shares.
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- (s) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.000000000001 shares.
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- (t) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.0000000000001 shares.
1000 - 0.015
- (u) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.00000000000001 shares.
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- (v) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.000000000000001 shares.
1000 - 0.015
- (w) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.0000000000000001 shares.
1000 - 0.015
- (x) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.00000000000000001 shares.
1000 - 0.015
- (y) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.000000000000000001 shares.
1000 - 0.015
- (z) Compute the value of the investment portfolio at time $t = 0$ if the manager can only buy or sell integer multiples of 0.0000000000000000001 shares.
1000 - 0.015

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