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Question 1

Question Type: MultipleChoice

Every covariance matrix must be positive semi-definite. If it were not then:

Options:

- A- Some portfolios could have a negative variance
- B- One or more of its eigenvalues would be negative
- C- There would be no Cholesky decomposition matrix
- D- All the above statements are true

Answer:

D

Question 2

Question Type: MultipleChoice

Which statement regarding the matrix below is true?

Options:

- A- It is not positive definite
- B- It is positive semi-definite
- C- It is positive definite
- D- It is negative definite

Answer:

A

Question 3

Question Type: MultipleChoice

In a quadratic Taylor approximation, a function is approximated by:

Options:

A- a constant

B- a straight line

C- a parabola

D- a cubic polynomial

Answer:

C

Question 4

Question Type: MultipleChoice

Bond convexity is closely related to ...

Options:

A- The derivative of the bond's present value with respect to yield

- B-** The second derivative of the bond's present value with respect to yield
- C-** The integral of the bond's present value with respect to yield
- D-** The sensitivity of the bond's present value with respect to yield

Answer:

B

Question 5

Question Type: MultipleChoice

The fundamental theorem of analysis establishes a relation between

Options:

- A-** First and second derivative of a function
- B-** The derivative of a function and the slope of its graph
- C-** Integration and differentiation of functions
- D-** The derivative of a function and the derivative of its inverse function

Answer:

C

Question 6

Question Type: MultipleChoice

Consider two functions $f(x)$ and $g(x)$ with indefinite integrals $F(x)$ and $G(x)$, respectively. The indefinite integral of the product $f(x)g(x)$ is given by

Options:

A- $F(x)G(x)$

B- $F(x)g(x) + f(x)G(x)$

C- $F(x)g(x) - F(x)g'(x)dx$

D- $f(x)G(x) - F(x)g'(x)dx$

Answer:

C

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