

Několik vzorečků jako nápověda u písemky

(k čemu který je, už samozřejmě nutno vědět)

$$R_{t+1} = (1+i)R_t + x_{t+1} - x_t \quad \blacksquare \quad R_t = xv^{n-t+1}$$

$$PV_i = R_{PV,i} + \frac{i}{i^{(p)}}(xa_{\overline{m}|i} - R_{PV,i}) \quad \blacksquare \quad R_{PV,i} = x \frac{(1+g)^{-n} - (1+i)^{-n}}{i-g}$$

$$Va_m \propto 1 \quad \blacksquare \quad Va_M \propto r - r_f 1$$

$$r_p = r_f + (r_M - r_f) \frac{\sigma_p}{\sigma_M} \quad \blacksquare \quad r_p = r_f + (r_M - r_f) \beta_p$$

$$(IA)_x = \frac{R_x}{D_x}$$

$$\ddot{a}_x^{(p)} \approx \ddot{a}_x - \frac{p-1}{2p}$$

$$(IA)_{x\overline{m}} = \frac{R_x - R_{x+n} - nM_{x+n}}{D_x}$$

$$\ddot{a}_{x\overline{m}}^{(p)} \approx \ddot{a}_{x\overline{m}} - \frac{p-1}{2p} (1 - {}_nE_x)$$

$$(DA)_{x\overline{m}} = \frac{nM_x - R_{x+1} + R_{x+n+1}}{D_x}$$

$${}_{k|}\ddot{a}_x^{(p)} \approx {}_{k|}\ddot{a}_x - \frac{p-1}{2p} {}_kE_x$$

$$A_x = 1 - d\ddot{a}_x \quad \blacksquare \quad A_{x\overline{m}}^1 = v\ddot{a}_{x\overline{m}} - a_{x\overline{m}} \quad \blacksquare \quad A_{x\overline{m}} = 1 - d\ddot{a}_{x\overline{m}}$$