Formulae Sheet

Economic order quantity

$$=\sqrt{\frac{2C_0D}{C_0}}$$

Miller-Orr Model

Return point = Lower limit + $(\frac{1}{3} \times \text{spread})$

Spread =
$$3 \left[\frac{3}{4} \times \text{transaction cost} \times \text{variance of cash flows} \right]^{\frac{1}{3}}$$

interest rate

The Capital Asset Pricing Model

$$E(c) = R_t + \beta_t(E(c_-) - R_t)$$

The asset beta formula

$$\beta_{\alpha} = \left[\frac{V_{\alpha}}{\left(V_{\alpha} + V_{\alpha}(1-T)\right)} \beta_{\alpha} \right] + \left[\frac{V_{\alpha}(1-T)}{\left(V_{\alpha} + V_{\alpha}(1-T)\right)} \beta_{\alpha} \right]$$

The Growth Model

$$P_0 = \frac{D_0 (1 + g)}{(r_c - g)}$$
 $r_e = \frac{D_0 (1 + g)}{P_0} + g$

Gordon's growth approximation

$$g_i = b g_i$$

The weighted average cost of capital

WACC =
$$\left[\frac{V_e}{V_o + V_d}\right] k_o + \left[\frac{V_d}{V_o + V_d}\right] k_d (1 - T)$$

The Fisher formula

$$(1+i) = (1+r)(1+h)$$

Purchasing power parity and interest rate parity

$$S_1 = S_0 \times \frac{(1 + h_c)}{(1 + h_b)}$$
 $F_0 = S_0 \times \frac{(1 + i_c)}{(1 + i_b)}$

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Scott Smart, Chad Zutter

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