

Formulae Sheet

Economic order quantity

$$= \sqrt{\frac{2C_o D}{C_h}}$$

Miller–Orr Model

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

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

The Capital Asset Pricing Model

$$E(r_i) = R_f + \beta_i (E(r_m) - R_f)$$

The asset beta formula

$$\beta_a = \left[\frac{V_e}{(V_e + V_d(1 - T))} \right] \beta_e + \left[\frac{V_d(1 - T)}{(V_e + V_d(1 - T))} \right] \beta_d$$

The Growth Model

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

Gordon's growth approximation

$$g = b \times r_e$$

The weighted average cost of capital

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

The Fisher formula

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

Purchasing power parity and interest rate parity

$$S_1 = S_0 \times \frac{(1 + h_f)}{(1 + h_h)} \quad F_0 = S_0 \times \frac{(1 + i_f)}{(1 + i_h)}$$

Uwa Mba Managerial Finance Formula Sheet

Sebastian Brünink

A red circular graphic with a gradient, appearing as a partial circle or a stylized arrow pointing to the right, located to the right of the author's name.

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