Risk Management - SYBMS:

Q. Calculate the Following:
a. Covariance between stock and market
b. Correlation between stock and market
c. Beta of the stock
d. Alpha (use risk-free rate Rf = 4%)
e. R^2 (coefficient of determination)

Year	Return on Security (%)	Return on Market Portfolio (%)
1	18	11
2	19	13
3	17	12
4	20	14
5	21	15

Please let me know if you want me to send a sample solution for this as well.