Képletgyűjtemény Finanszírozás-gazdaságtanból

1. $c = S * N(d_1) - X * e^{-r_f * T} * N(d_2)$ 2. $d_1 = \frac{\ln\left(\frac{S}{X}\right) + r_f * T}{\sigma * \sqrt{T}} + \frac{\sigma * \sqrt{T}}{2}$

3. $d_2 = d_1 - \sigma * \sqrt{T}$ 4. $m = \frac{S * (u - d)}{c_u - c_d}$ 5. $c = \frac{c_u * \left(\frac{e^{r_f * t} - d}{u - d}\right) + c_d * \left(\frac{u - e^{r_f * t}}{u - d}\right)}{e^{r_f * t}}$

6. $m = \frac{S * (u - d)}{p_u - p_d}$ ..7. $p = \frac{S * \left(d - e^{r_f * t}\right) + m * p_d}{m * e^{r_f * t}}$ 8. $u = e^{\sigma * \sqrt{\frac{T}{n}}}$ 9. $F = S * e^{(r-d) * t}$

10. $p = X * e^{-r_f * t} + c - S$ 11. $NPV = \sum_{i=1}^{n} p_i \times NPV_i$ 12. $S(NPV) = \sqrt{\sum_{i=1}^{n} p_i * (NPV_i - NPV)^2}$

13. $Q = \sqrt{\frac{2 * U * F}{CP}}$. 14. $Q = \sqrt{\frac{2 * U * F}{CP * \left(1 - \frac{d}{r}\right)}}$ 15. $C = \sqrt{\frac{2 * D * F}{i}}$

16. $ANPV = NPV_I + NPV_F + C + P$ 17. $Q = \sqrt[3]{\frac{3}{4} * \frac{C * \sigma^2}{i}}$ 18. $r^* = r - L * T * r_d * \frac{1 + r}{1 + r_D}$

19. $r^* = r * (1 - T * L)$ 20. $GPV = \sum_{k=1}^{n} \frac{CF_k}{(1 + r)^k}$ 21. $V_T = D \times T_C$

22. $WACC = r_E \times \frac{E}{D + E} + r_D * (1 - T_C) \times \frac{D}{D + E}$ 23. $r_E = r_A + (r_A - r_D) \times \frac{D}{E}$

24. $IRR = r_A + \frac{NPV_A}{NPV_A - NPV_F} \times (r_F - r_A)$ 25. $r_p = \sum_{i=1}^{n} w_i \times r_i$

26. $s_p = \sqrt{\sum_{i=1}^{n} \sum_{j=1}^{n} w_i \times w_j \times s_i \times s_j \times R_{ij}}$ 27. $AF_{r,n} = \frac{(1 + r)^n - 1}{(1 + r)^n \times r}$ 28. $ARR = \frac{\frac{1}{n} * \sum_{i=1}^{n} E_i}{P_0}$

29. $KE = \frac{P_0}{AF_{r,n}}$ 30. $IM = \prod_{j=1}^{n} \left(1 + i_j\right)^j$ 31. $P = c \times \frac{1 - \left(\frac{1 + g}{1 + r}\right)^n}{r - g}$ 32. $PI = \frac{GPV}{P_0}$

33. $w_D = \frac{\sigma_E^2 - Cov(r_D : r_E)}{\sigma_E^2 + \sigma_D^2 - 2 \times Cov(r_D : r_E)}$ 34. $\beta_i = \frac{Cov(r_i, r_m)}{\sigma_m^2}$ 35. $\beta_A = \frac{\sum_{i=1}^{n} w_i * Cov(r_A, r_i)}{\sigma_m^2}$

36. $E(r_i) = r_f + [E(r_m) - r_f] * \beta_i$ 37. $\beta_A = \frac{w_A * \sigma_A^2 + w_B * \sigma_A * \sigma_B * R_{AB}}{\sigma_m^2}$

38. $NPV = -P_0 + \sum_{i=1}^{n} \frac{C_i}{(1 + r)^i}$ 39. $DIV_1 = DIV_0 + \alpha \times (\beta \times EPS_1 - DIV_0)$