Képletgyűjtemény

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. $Q = 3 * \sqrt[3]{\frac{3}{4} * \frac{C * \sigma^2}{i}}$ 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. $E(r_i) = r_f + \left[E(r_m) - r_f\right] * \beta_i$ 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. $DIV_1 = DIV_0 + \alpha \times (\beta \times EPS_1 - DIV_0)$

40.	$\mathrm{DF}_{\mathrm{r,\,n}} = \frac{1}{(1+\mathrm{r})^{\mathrm{n}}}$	41.	$\varepsilon = \frac{\frac{\Delta DV}{DV_0}}{\frac{\Delta IV}{IV_0}} = \frac{\frac{DV_1 - DV_0}{DV_0}}{\frac{IV_1 - IV_0}{IV_0}}$
42.	$\sigma_{NPV} = \sqrt{\sum_{i=1}^{n} p_i * [NPV_i - E(NPV)]^2}$	43.	$\sigma_{rel} = \frac{\sigma_{NPV}}{E(NPV)}$
44.	$c_u = \max(S_u - X;0)$	45.	$c_d = \max(S_d - X;0)$
46.	$u = \frac{Su}{S}$	47.	$d = \frac{Sd}{S}$
48.	$r_i = \left[\frac{P_1}{P_0}\right] - 1 \quad r_n = \left[\frac{P_1}{P_0} - 1\right] \times \frac{1}{t} \quad r_{eff} = \left[\frac{P_1}{P_0}\right]^{\frac{1}{t}} - 1 \quad r_{\mathrm{int}} = \frac{\ln\left[\frac{P_1}{P_0}\right]}{t}$		
49.	$A = S_t - S_{t-1}$	50.	$g_t = \frac{S_t}{S_{t-1}} - 1$
51.	$z_t = \ln\left(\frac{S_t}{S_{t-1}}\right)$	52.	$\bar{r} = \frac{1*r_1 + 1*r_2}{2}$
53.	$\bar{r} = \frac{1*\ln(r_1) + 1*\ln(r_2)}{2}$	54.	$R_{ij} = \frac{\frac{1}{n-1}\sum_{i=1}^{n}\left(x_i - \bar{x}\right) \times \left(y_i - \bar{y}\right)}{s_x \times s_y}$
55.	$s_p = \sqrt{w_A^2 * s_A^2 + w_B^2 * s_B^2 + 2 * w_A * w_B * s_A * s_B * \rho_{AB}}$		
56.	$w_A = \frac{s_B^2 - Cov(r_A;r_B)}{s_A^2 + s_B^2 - 2 * s_A * s_B * R_{AB}}$	57.	$Cov(r_A;r_B) = s_A * s_B * R_{AB}$
58.	$s_p^2 = \lim_{n\to\infty} \frac{N}{N^2} * s^2 + \frac{N^2 - N}{N^2} * Cov = Cov$	59.	$r_i = r_f + (r_m - r_f) \times \beta_i$
60.	$\beta_i = \frac{COV(x,M)}{s_M^2}$	61.	$\beta_i = \frac{Cov(r_i;r_m)}{\sigma_m^2}$
62.	$\beta_p = \sum_{i=1}^{n} w_i \times \beta_i$	63.	$\beta_1 = \frac{w_1 * \sigma_1^2 + w_2 * Cov_{12}}{\sigma_p^2}$
64.	$E(r_i) = r_f + [E(r_m) - r_f] * \beta_i$	65.	$\beta_{eszköz} = \beta_{bevétel} * \left(\frac{PV(R) - PV(VC)}{PV(A)}\right)$