

## Investment Analysis &amp; Portfolio Management

By: Reilly, Brown &amp; Leeds

Eleventh Edition

Chapter 8: Equity ValuationProblem 1

$$\text{a) Payout ratio} = \frac{7}{10} = 0.7$$

$$D_1 = \$11 \times 0.7 = \$7.7$$

$$0.12 = \frac{P_1 - P_0 + D_1}{P_0}$$

$$\Rightarrow 0.12 = \frac{132 - P_0 + 7.7}{P_0}$$

$$\Rightarrow 1.12 P_0 = 139.7$$

$$\Rightarrow P_0 = 124.73$$

$$\text{b) } 0.08 = \frac{110 - P_0 + 7.7}{P_0}$$

$$\Rightarrow 1.08 P_0 = 117.7$$

$$\Rightarrow P_0 = 108.98$$

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**RJ Shavelson**

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