Package ‘FRAPO’

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Utility functions for handling book examples

Description

Utility functions for returning a list of the included examples and displaying, executing, saving and editing the example codes are provided.
Usage

listEx()
showEx(Example)
saveEx(Example)
editEx(Example, ...)
runEx(Example, ...)

Arguments

Example Character, the name of the example as contained in listEx().
...
Ellipsis argument. See details.

Details

The ellipsis arguments in the function editEx() are passed down to the function file.edit(). If the option editor is unset and/or a different editor shall be employed for opening the example code, then the ellipsis argument can be utilised by editor = "foo", wherey foo is the name of the editor to be used.

The ellipsis arguments in the function runEx() are passed down to the function source().

Value

listEx
Returns a character vector of the examples’ names.
showEx
Returns the example of of Example to the console.
saveEx
Returns a logical whether the saving of the R code example into the working directory was successful.
editEx
Opens a copy of the example code in an editor.
runEx
Executes the example code.

Author(s)

Bernhard Pfaff

See Also

file.edit, source

Examples

## Not run:
listEx()
showEx(Example = "Part1Chapter3Ex2")
saveEx(Example = "Part1Chapter3Ex2")
capser

Capping a series to bounds

Description

The values of a series that are absolute greater than \texttt{min} and/or \texttt{max} are capped to these specified values.

Usage

capser(y, min, max)

Arguments

\begin{itemize}
\item \texttt{y} \quad Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are supported.
\item \texttt{min} \quad Numeric, minimum value for the series.
\item \texttt{max} \quad Numeric, maximum value for the series.
\end{itemize}

Value

An object of the same class as \texttt{y}, containing the truncated series.

Methods

\begin{itemize}
\item \texttt{y = "data.frame"} \quad The calculation is applied per column of the data.frame and only if all columns are numeric.
\item \texttt{y = "matrix"} \quad The calculation is applied per column of the matrix.
\item \texttt{y = "mts"} \quad The calculation is applied per column of the mts object. The attributes are preserved and an object of the same class is returned.
\item \texttt{y = "numeric"} \quad Calculation of the es trend.
\item \texttt{y = "timeSeries"} \quad The calculation is applied per column of the timeSeries object and an object of the same class is returned.
\item \texttt{y = "ts"} \quad Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
\item \texttt{y = "xts"} \quad Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
\item \texttt{y = "zoo"} \quad Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
\end{itemize}
DivMeasures

**Author(s)**
Bernhard Pfaff

**See Also**
trdbilson, trdbinary, trdes, trdhp, trdsma, trdwmma

**Examples**

data(StockIndex)
y <- StockIndex[, "SP500"]
cs <- capser(y, min = 100, max = 200)
head(cs)

---

**DivMeasures**

**Diversification Measures**

**Description**

These functions compute the diversification ratio, the volatility weighted average correlation and concentration ratio of a portfolio.

**Usage**

dr(weights, Sigma)
cr(weights, Sigma)
rhow(weights, Sigma)

**Arguments**

weights Vector: portfolio weights.
Sigma Matrix: Variance-covariance matrix of portfolio assets.

**Details**

The diversification ratio of a portfolio is defined as:

\[
DR(\omega) = \frac{\sum_{i=1}^{N} \omega_i \sigma_i}{\sqrt{\omega' \Sigma \omega}}
\]

for a portfolio of \( N \) assets and \( \omega_i \) signify the weight of the i-th asset and \( \sigma_i \) its standard deviation and \( \Sigma \) the variance-covariance matrix of asset returns. The diversification ratio is therefore the weighted average of the assets’ volatilities divided by the portfolio volatility.

The concentration ratio is defined as:

\[
CR = \frac{\sum_{i=1}^{N} (\omega_i \sigma_i)^2}{(\sum_{i=1}^{N} \omega_i \sigma_i)^2}
\]
and the volatility-weighted average correlation of the assets as:

$$\rho(\omega) = \frac{\sum_{i>j}^{N} (\omega_i \sigma_i \omega_j \sigma_j) \rho_{ij}}{\sum_{i>j}^{N} (\omega_i \sigma_i \omega_j \sigma_j)}$$

The following equation between these measures does exist:

$$DR(\omega) = \frac{1}{\sqrt{\rho(\omega)(1 - CR(\omega)) + CR(\omega)}}$$

Value

numeric, the value of the diversification measure.

Author(s)

Bernhard Pfaff

References


See Also

PMD

Examples

```
data(MultiAsset)
Rets <- returnseries(MultiAsset, method = "discrete", trim = TRUE)
w <- Weights(PMD(Rets))
V <- cov(Rets)
DR <- dr(w, V)
CR <- cr(w, V)
RhoW <- rhow(w, V)
test <- 1 / sqrt(RhoW * (1 - CR) + CR)
all.equal(DR, test)
```
**ESCBFX**

**ESCB FX Reference Rates**

**Description**

Daily spot rates of major currencies against the EUR.

**Usage**

```r
data(ESCBFX)
```

**Format**

A data frame with 3,427 daily observations of the spot currency rates AUD, CAD, CHF, GBP, HKD, JPY and USD against EUR. The sample starts in 1999-01-04 and ends in 2012-04-04.

**Details**

The data has been retrieved from the Statistical Data Warehouse (SDW) Internet-Site of the ECB. In case of missing data entries due to holidays, the last observed data point has been carried forward.

**Source**


**Examples**

```r
data(ESCBFX)
```

---

**EuroStoxx50**

**EURO STOXX 50**

**Description**

Weekly price data of 48 EURO STOXX 50 constituents.

**Usage**

```r
data(EuroStoxx50)
```

**Format**

A data frame with 265 weekly observations of 48 members of the EURO STOXX 50 index. The sample starts at 2003-03-03 and ends in 2008-03-24.
Details
The data set was used in the reference below. The authors adjusted the price data for dividends and have removed stocks if two or more consecutive missing values were found. In the remaining cases the NA entries have been replaced by interpolated values.

Source
http://host.uniroma3.it/docenti/cesarone/DataSets.htm
http://finance.yahoo.com/

References

Examples
data(EuroStoxx50)

data(FTSE100)

Description
Weekly price data of 79 FTSE 100 constituents.

Usage
data(FTSE100)

Format
A data frame with 265 weekly observations of 79 members of the FTSE 100 index. The sample starts at 2003-03-03 and ends in 2008-03-24.

Details
The data set was used in the reference below. The authors adjusted the price data for dividends and have removed stocks if two or more consecutive missing values were found. In the remaining cases the NA entries have been replaced by interpolated values.

Source
http://host.uniroma3.it/docenti/cesarone/DataSets.htm
http://finance.yahoo.com/
References


Examples

data(FTSE100)

INDTRACK1

INDTRACK1: Hang Seng Index and Constituents

Description

Weekly price data of the Hang Seng index and 31 constituents.

Usage

data(INDTRACK1)

Format


Details

The data set was used in the first two references below. Stocks with missing values during the sample period have been discarded. The data was downloaded from DATASTREAM and has been anonymized. The first column refers to the index data itself. See the attached license file that is part of this package: ‘BeasleyLicence’.

Source

http://people.brunel.ac.uk/~mastjjb/jeb/info.html
http://people.brunel.ac.uk/~mastjjb/jeb/orlib/legal.html

References

Examples

`data(INDTRACK1)`

---

**INDTRACK2**

**INDTRACK2: DAX 100 Index and Constituents**

### Description

Weekly price data of the DAX 100 and 85 constituents.

### Usage

`data(INDTRACK2)`

### Format

A data frame with 291 weekly observations of the index and 85 members of the DAX 100 index. The sample starts in March 1991 and ends in September 1997.

### Details

The data set was used in the first two references below. Stocks with missing values during the sample period have been discarded. The data was downloaded from DATASTREAM and has been anonymized. The first column refers to the index data itself. See the attached license file that is part of this package: ‘BeasleyLicence’.

### Source

http://people.brunel.ac.uk/~mastjjb/jeb/info.html
http://people.brunel.ac.uk/~mastjjb/jeb/orlib/legal.html

### References


### Examples

`data(INDTRACK2)`
Description

Weekly price data of the FTSE 100 index and 89 constituents.

Usage

data(INDTRACK3)

Format

A data frame with 291 weekly observations of the index and 89 members of the FTSE 100 index. The sample starts in March 1991 and ends in September 1997.

Details

The data set was used in the first two references below. Stocks with missing values during the sample period have been discarded. The data was downloaded from DATASTREAM and has been anonymized. The first column refers to the index data itself. See the attached license file that is part of this package: ‘BeasleyLicence’.

Source

http://people.brunel.ac.uk/~mastjjb/jeb/info.html
http://people.brunel.ac.uk/~mastjjb/jeb/orlib/legal.html

References


Examples

data(INDTRACK3)
Description

Weekly price data of S&P 100 index and 98 constituents.

Usage

data(INDTRACK4)

Format

A data frame with 291 weekly observations of the index 98 members of the S&P 100 index. The sample starts in March 1991 and ends in September 1997.

Details

The data set was used in the first two references below. Stocks with missing values during the sample period have been discarded. The data was downloaded from DATASTREAM and has been anonymized. The first column refers to the index data itself. See the attached license file that is part of this package: 'BeasleyLicence'.

Source

http://people.brunel.ac.uk/~mastjjb/jeb/info.html
http://people.brunel.ac.uk/~mastjjb/jeb/orlib/legal.html

References


Examples

data(INDTRACK4)
INDTRACK5: Nikkei 225 Index and Constituents

Description

Weekly price data of Nikkei 225 index and 225 constituents.

Usage

data(INDTRACK5)

Format

A data frame with 291 weekly observations of the index and 225 members of the Nikkei 225 index. The sample starts in March 1991 and ends in September 1997.

Details

The data set was used in the first two references below. Stocks with missing values during the sample period have been discarded. The data was downloaded from DATASTREAM and has been anonymized. The first column refers to the index data itself. See the attached license file that is part of this package: ‘BeasleyLicence’.

Source

http://people.brunel.ac.uk/~mastjjb/jeb/info.html
http://people.brunel.ac.uk/~mastjjb/jeb/orlib/legal.html

References


Examples

data(INDTRACK5)
INDTRACK6

Description

Weekly price data of S&P 500 index and 457 constituents.

Usage

data(INDTRACK6)

Format


Details

The data set was used in the first two references below. Stocks with missing values during the sample period have been discarded. The data was downloaded from DATASTREAM and has been anonymized. The first column refers to the index data itself. See the attached license file that is part of this package: ‘BeasleyLicence’.

Source

http://people.brunel.ac.uk/~mastjjb/jeb/info.html
http://people.brunel.ac.uk/~mastjjb/jeb/orlib/legal.html

References


Examples

data(INDTRACK6)
Description

Weekly price data of 226 MIBTEL constituents.

Usage

data(MIBTEL)

Format

A data frame with 265 weekly observations of 226 members of the Milano Indice Borsa Telematica index. The sample starts at 2003-03-03 and ends in 2008-03-24.

Details

The data set was used in the reference below. The authors adjusted the price data for dividends and have removed stocks if two or more consecutive missing values were found. In the remaining cases the NA entries have been replaced by interpolated values.

Source

http://host.uniroma3.it/docenti/cesarone/DataSets.htm
http://finance.yahoo.com/

References


Examples

data(MIBTEL)
mrc  
Marginal Contribution to Risk

Description
This function returns the marginal contributions to portfolio risk, whereby the latter is defined in terms of the portfolio standard deviation.

Usage
mrc(weights, Sigma, percentage = TRUE)

Arguments
weights Vector: portfolio weights.
Sigma Matrix: Variance-covariance matrix of portfolio assets.
percentage Logical, whether the marginal risk contributions shall be returned as percentages that sum to 100 (default) or as decimal numbers.

Details
The marginal contributions to risk are computed for a given dispersion matrix and weight vector.

Value
numeric, the marginal risk contributions of the portfolio’s asset.

Author(s)
Bernhard Pfaff

MultiAsset  
Multi Asset Index Data

Description
Month-end price data of stock and bond indices and gold.

Usage
data(MultiAsset)

Format
Details

The data set has been obtained from Yahoo Finance and hereby the unadjusted closing prices have been retrieved. If a month-end value was not reported, the value of the previous day has been used. The Yahoo mnemonics with the respective item description are listed below:

- **GSPC** United States: S \& P 500 Index (Equity)
- **RUA** United States: Russell 3000 Index (Equity)
- **GDAXI** Germany: DAX (XETRA) Index (Equity)
- **FTSE** United Kingdom: FTSE 100 Index (Equity)
- **N225** Japan: Nikkei 225 Index (Equity)
- **EEM** iShares: MSCI Emerging Markets Index (Equity)
- **DJCBTI** United States: Dow Jones CBOT Treasury Index (Bonds)
- **GREXP** Germany: REX-Performance Index (Bonds)
- **BG05.L** United Kingdom: Gilt All Index (Bonds)
- **GLD** United States: SPDR Gold Shares (Commodities)

Source


Examples

```r
data(MultiAsset)
```

---

**Description**

Weekly price data of 2,196 NASDAQ constituents.

**Usage**

```r
data(NASDAQ)
```

**Format**

A data frame with 265 weekly observations of 2196 members of the NASDAQ index. The sample starts at 2003-03-03 and ends in 2008-03-24.

**Details**

The data set was used in the reference below. The authors adjusted the price data for dividends and have removed stocks if two or more consecutive missing values were found. In the remaining cases the NA entries have been replaced by interpolated values.
Source

http://host.uniroma3.it/docenti/cesarone/DataSets.htm
http://finance.yahoo.com/

References


Examples

data(NASDAQ)

\begin{itemize}
  \item \textbf{PAveDD} \hspace{1cm} Portfolio optimisation with average draw down constraint
\end{itemize}

Description

This function returns the result of a long-only portfolio optimization whereby the portfolio’s (historic) average draw down is constrained to an upper limit.

Usage

\begin{verbatim}
PAveDD(PriceData, AveDD = 0.1, softBudget = FALSE, ...)
\end{verbatim}

Arguments

\begin{itemize}
  \item \textbf{PriceData} \hspace{1cm} A rectangular array of price data.
  \item \textbf{AveDD} \hspace{1cm} Numeric, the upper bound of the average portfolio draw down.
  \item \textbf{softBudget} \hspace{1cm} Logical, whether the budget constraint shall be implemented as a soft constraint, \textit{i.e.} the sum of the weights can be less than one. The default is to use an equality constraint.
  \item \ldots \hspace{1cm} Arguments are passed down to \texttt{Rglpk_solve_LP}
\end{itemize}

Details

This function implements a long-only portfolio optimisation with an average draw down constraint (see references below). The problem can be stated in the form of a linear program and GLPK is used as solver.

Value

An object of formal class "PortAdd".
Note
A warning is issued in case the solver had exit status not equal to zero.

Author(s)
Bernhard Pfaff

References

See Also
"PortSol", "PortAdd", "PortDD", PMaxDD, PCDaR, PMinCDaR

Examples
```r
## Not run:
data(StockIndex)
popt <- PAveDD(PriceData = StockIndex, AveDD = 0.1, softBudget = TRUE)
## End(Not run)
```

PCDaR

*Portfolio optimisation with conditional draw down at risk constraint*

Description
This function returns the result of a long-only portfolio optimization whereby the portfolio’s (historic) conditional draw down at risk is constrained to an upper limit.

Usage

```r
PCDaR(PriceData, alpha = 0.95, bound = 0.05, softBudget = FALSE, ...)
```

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>PriceData</td>
<td>A rectangular array of price data.</td>
</tr>
<tr>
<td>alpha</td>
<td>Numeric, the confidence level for which the conditional draw down shall be computed.</td>
</tr>
<tr>
<td>bound</td>
<td>Numeric, the upper bound of the conditional draw down.</td>
</tr>
<tr>
<td>softBudget</td>
<td>Logical, whether the budget constraint shall be implemented as a soft constraint, i.e. the sum of the weights can be less than one. The default is to use an equality constraint.</td>
</tr>
</tbody>
</table>

Arguments are passed down to Rglpk_solve_LP
Details
This function implements a long-only portfolio optimisation with a CDaR constraint (see references below). The problem can be stated in the form of a linear program and GLPK is used as solver.

Value
An object of formal class "PortAdd".

Note
A warning is issued in case the solver had exit status not equal to zero.

Author(s)
Bernhard Pfaff

References

See Also
"PortSol", "PortCdd", "PortDD", PMaxDD, PAveDD, PMinCDaR

Examples
```r
## Not run:
data(StockIndex)
popt <- PCDaR(PriceData = StockIndex, alpha = 0.95,
               bound = 0.1, softBudget = TRUE)
## End(Not run)
```

---

PERC Equal risk contributed portfolios

Description
This function solves for equal risk contributed portfolio weights.

Usage
PERC(Sigma, par = NULL, percentage = TRUE, optctrl = ctrl(), ...)
Arguments

Sigma  Matrix, the variance-covariance matrix of asset returns
par    Vector, the initial values of the weights.
percentage Logical, whether the weights shall be returned as decimals or percentages (default).
optrcrl Object of class Rcpp_CTRL.
...    Ellipsis argument is passed down to nlminb().

Details

The objective function is the standard deviation of the marginal risk contributions, which is minimal, i.e., zero, if all contributions are equal. The weights are rescaled to sum to unity.

Value

An object of formal class "PortSol".

Note

The optimisation is conducted by calling nlminb(). Hereby, the arguments lower = 0 and upper = 1 have been specified.

Author(s)

Bernhard Pfaff

References


See Also

"PortSol"

Examples

data(MultiAsset)
Rets <- returnseries(MultiAsset, method = "discrete", trim = TRUE,
percentage = TRUE)
V <- cov(Rets)
ERC <- PERC(V)
ERC
w <- Weights(ERC)
w * V
Global Minimum Variance Portfolio

Description

This function returns the solution of the global minimum variance portfolio (long-only).

Usage

```r
PGMV(Returns, percentage = TRUE, optctrl = ctrl(), ...)```

Arguments

- **Returns**: A rectangular array of return data.
- **percentage**: Logical, whether the weights shall be returned as decimals or percentages (default).
- **optctrl**: Object of class `Rcpp_CTRL`.
- **...**: Arguments are passed down to `cov`.

Value

An object of formal class "PortSol".

Note

The optimisation is conducted by calling `cccp()`.

Author(s)

Bernhard Pfaff

See Also

"PortSol"

Examples

```r
data(MultiAsset)
Rets <- returnseries(MultiAsset, method = "discrete", trim = TRUE)
PGMV(Rets)
```
**plot-methods**

Methods for Function `plot` in Package **graphics**

**Description**

Additional arguments to the plot-method pertinent to the defined S4-classes in this package are detailed below.

**Usage**

```r
## S4 method for signature 'PortDD'
plot(x, main = NULL, xlab = NULL, ylab = NULL, 
col = c("black", "red"), grid = TRUE, invert = TRUE, ...) 
```

**Arguments**

- `x` *PortDD*: an object that belongs to this virtual class.
- `main` character: The title of the plot.
- `xlab` character: The description of the x-axis.
- `ylab` character: The description of the y-axis.
- `col` character: Two-element vector of the names of the colors for the portfolio’s draw downs and the optimal level.
- `grid` Logical: Whether to superimpose a grid on the plot.
- `invert` Logical: Whether the draw downs shall be plotted as negative numbers; the default is `TRUE`.
- `...` Ellipsis argument is passed to the generic `plot` function.

**Author(s)**

Bernhard Pfaff

---

**PMaxDD**

Portfolio optimisation with maximum draw down constraint

**Description**

This function returns the result of a long-only portfolio optimization whereby the portfolio’s (historic) draw down is constrained to an upper limit.

**Usage**

```r
PMaxDD(PriceData, MaxDD = 0.1, softBudget = FALSE, ...) 
```
Arguments

PriceData A rectangular array of price data.
MaxDD Numeric, the upper bound of the maximum draw down.
softBudget Logical, whether the budget constraint shall be implemented as a soft constraint, *i.e.* the sum of the weights can be less than one. The default is to use an equality constraint.

... Arguments are passed down to Rglpk_solve_LP

Details

This function implements a long-only portfolio optimisation with a maximum draw down constraint (see references below). The problem can be stated in the form of a linear program and GLPK is used as solver.

Value

An object of formal class "PortMdd".

Note

A warning is issued in case the solver had exit status not equal to zero.

Author(s)

Bernhard Pfaff

References


See Also

"PortSol", "PortMdd", "PortDD", PCDaR, PAvDD, PMinCDaR

Examples

```r
## Not run:
data(StockIndex)
popt <- PMaxDD(PriceData = StockIndex, MaxDD = 0.1, softBudget = TRUE)
## End(Not run)
```
Description
This function returns the solution of the most diversified portfolio (long-only).

Usage
PMD(Returns, percentage = TRUE, optctrl = ctrl(),...)

Arguments
- Returns: A rectangular array of return data.
- percentage: Logical, whether the weights shall be returned as decimals or percentages (default).
- optctrl: Object of class Rcpp_CTRL.
- ...: Arguments are passed down to cov().

Details
The optimisation problem is akin to that of a global minimum-variance portfolio, but instead of using the variance-covariance matrix of the asset returns, the correlation matrix is utilised as dispersion measure. The weights are then recovered by rescaling the optimal solution with the assets’ standard deviations and normalizing, such that the weights sum to one.

Value
An object of formal class "PortSol".

Note
The optimisation is conducted by calling cccp().

Author(s)
Bernhard Pfaff

References

See Also
"PortSol"
Examples

```r
data(MultiAsset)
Rets <- returnseries(MultiAsset, method = "discrete", trim = TRUE)
PMD(Rets)
```

Description

This function returns the result of a long-only portfolio optimization whereby the portfolio’s (historic) conditional draw down at risk is minimized.

Usage

```r
PMinCDaR(PriceData, alpha = 0.95, softBudget = FALSE, ...)
```

Arguments

- **PriceData**: A rectangular array of price data.
- **alpha**: Numeric, the confidence level for which the conditional draw down shall be computed.
- **softBudget**: Logical, whether the budget constraint shall be implemented as a soft constraint, i.e. the sum of the weights can be less than one. The default is to use an equality constraint.
- **...**: Arguments are passed down to `Rglpk_solve_LP`

Details

This function implements a long-only portfolio optimisation for a minimum conditional draw down at risk (see references below). The problem can be stated in the form of a linear program and GLPK is used as solver.

Value

An object of formal class "PortAdd".

Note

A warning is issued in case the solver had exit status not equal to zero.

Author(s)

Bernhard Pfaff
PMTD

References


See Also

"PortSol", "PortCdd", "PortDD", PMaxDD, PAveDD, PCdAR

Examples

## Not run:
data(StockIndex)
popt <- PMinCDaR(PriceData = StockIndex, alpha = 0.95, softBudget = FALSE)
## End(Not run)

PMTD

Minimum Tail Dependent Portfolio

Description

This function computes the solution of a minimum tail dependent portfolio (long-only).

Usage

PMTD(Returns, method = c("EmpTC", "EVT"), k = NULL, percentage = TRUE, optctrl = ctrl(),...)

Arguments

Returns
A rectangular array of return data.

method
Character, the type of non-parametric estimation.

k
Integer, the threshold value for the order statistic. If left NULL, then k = sqrt(nrow(x)) is used.

percentage
Logical, whether the weights shall be returned as decimals or percentages (default).

optctrl
Object of class Rcpp_CTRL.

Arguments are passed down to rank.

Details

Akin to the optimisation of a global minimum-variance portfolio, the minimum tail dependent portfolio is determined by replacing the variance-covariance matrix with the matrix of the lower tail dependence coefficients as returned by tdc.
Value

An object of formal class "PortSol".

Note

The optimisation is conducted by calling cccp().

Author(s)

Bernhard Pfaff

See Also

tdc, "PortSol"

Examples

data(StockIndex)
Rets <- returnseries(StockIndex, method = "discrete", trim = TRUE,
percentage = TRUE)
PMTD(Rets)

Description

This class is intended to hold the results from a portfolio optimisation with a constraint on its
average draw down.

Objects from the Class

Objects can be created by calls of the form new("PortAdd", ...). This class extends the "PortSol"
class.

Slots

AveDD: Numeric, the average draw down.
DrawDown: timeSeries, the historic portfolio’s draw downs.
weights: Numeric, vector of optimal weights.
opt: List, the result of the call to GLPK.
type: Character, the type of the optimized portfolio.
call: The call to the function that created the object.

Extends

Class "PortSol", directly.
Methods

No methods defined with class "PortAdd" in the signature.

Author(s)

Bernhard Pfaff

See Also

"PortSol", "PortMdd", "PortCdd"

Examples

showClass("PortAdd")
Author(s)

Bernhard Pfaff

See Also

"PortSol", "PortMdd", "PortAdd"

Examples

showClass("PortCdd")

Description

Class union of "PortAdd", "PortCdd" and "PortMdd"

Objects from the Class

A virtual Class: No objects may be created from it.

Methods

DrawDowns signature(object = "PortDD"): Returns the portfolio draw downs.
plot signature(object = "PortDD"): Time series plot of draw downs.

Note

This virtual class is intended for specifying methods that are common to all type of draw down portfolios.

Author(s)

Bernhard Pfaff

See Also

"PortAdd", "PortMdd", "PortCdd", PMinCDaR, PCDaR, PAveDD, PMaxDD

Examples

showClass("PortDD")
Description

This class is intended to hold the results from a portfolio optimisation with a constraint on its maximum draw down.

Objects from the Class

Objects can be created by calls of the form `new("PortMdd", ...)`. This class extends the "PortSol" class.

Slots

- `MaxDD`: Numeric, the maximum draw down.
- `DrawDown`: timeSeries, the historic portfolio's draw downs.
- `weights`: Numeric, vector of optimal weights.
- `opt`: List, the result of the call to GLPK.
- `type`: Character, the type of the optimized portfolio.
- `call`: The call to the function that created the object.

Extends

Class "PortSol", directly.

Methods

No methods defined with class "PortMdd" in the signature.

Author(s)

Bernhard Pfaff

See Also

"PortSol", "PortAdd", "PortCdd"

Examples

```r
showClass("PortMdd")
```
Description

This class is intended to hold the results for the weights of an optimal portfolio. Currently, this class is used for minimum-variance and equal-risk-contributed portfolios. It can further be used to store the results of optimal factor weights according to one of the aforementioned portfolio types.

Objects from the Class

Objects can be created by calls of the form new("PortSol", ...).

Slots

weights: Numeric, vector of optimal weights.

d: List, the result of the call to the optimizing function.

type: Character, the type of the optimized portfolio.

call: The call to the function that created the object.

Methods

show signature(object = "PortSol"): Returns the portfolio type as text with the optimal weights from the object.

Solution signature(object = "PortSol"): Returns the list object of the optimizer, i.e. the slot opt from the object.

Weights signature(object = "PortSol"): Returns the list object of the optimizer, i.e. the slot weights from the object.

update signature(object = "PortSol"): updates object by calling the issuing function with altered arguments.

Author(s)

Bernhard Pfaff

Examples

showClass("PortSol")
returnconvert

Convert Returns from continuous to discrete and vice versa

Description

Either continuous returns or discrete returns can be converted into the other type.

Usage

returnconvert(y, convdir = c("cont2disc", "disc2cont"), percentage = TRUE)

Arguments

y
Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are supported.

convdir
Character, the type of return conversion.

percentage
Logical, if TRUE (the default) the returns, y, are expressed as percentages.

Value

An object of the same class as y, containing the converted returns.

Methods

y = "data.frame" The calculation is applied per column of the data.frame and only if all columns are numeric.
y = "matrix" The calculation is applied per column of the matrix.
y = "mts" The calculation is applied per column of the mts object. The attributes are preserved and an object of the same class is returned.
y = "numeric" Calculation of the returns.
y = "timeSeries" The calculation is applied per column of the timeSeries object and an object of the same class is returned.
y = "ts" Calculation of the returns. The attributes are preserved and an object of the same class is returned.
y = "xts" Calculation of the returns. The attributes are preserved and an object of the same class is returned.
y = "zoo" Calculation of the returns. The attributes are preserved and an object of the same class is returned.

Author(s)

Bernhard Pfaff
Examples

data(StockIndex)
yc <- diff(log(StockIndex[, "SP500"])) * 100
yd <- returnseries(StockIndex[, "SP500"], method = "discrete",
                   percentage = TRUE, trim = TRUE)
yconv <- returnconvert(yd, convdir = "disc2cont",
                      percentage = TRUE)
all.equal(yc, yconv)

returnseries

Continuous and discrete returns

Description

Either continuous returns or discrete returns are computed for an object. The returns can be ex-
pressed as percentages and the first NA value can be trimmed.

Usage

returnseries(y, method = c("continuous", "discrete"), percentage = TRUE,
              trim = FALSE, compound = FALSE)

Arguments

y Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are sup-

ported.

method Character, the type of return to be computed.

percentage Logical, if TRUE (the default) the returns are expressed as percentages.

trim Logical, if FALSE (the default) the first value is set to NA such that the length of
the return series coincides with the length of the series in levels.

compound Logical, if FALSE (the default), then simple returns are computed and otherwise
compounded returns.

Value

An object of the same class as y, containing the truncated series.

Methods

y = "data.frame" The calculation is applied per column of the data.frame and only if all columns
are numeric.

y = "matrix" The calculation is applied per column of the matrix.

y = "mts" The calculation is applied per column of the mts object. The attributes are preserved
and an object of the same class is returned.

y = "numeric" Calculation of the es trend.
\textit{y = "timeSeries"} The calculation is applied per column of the timeSeries object and an object of the same class is returned.

\textit{y = "ts"} Calculation of the returns. The attributes are preserved and an object of the same class is returned.

\textit{y = "xts"} Calculation of the returns. The attributes are preserved and an object of the same class is returned.

\textit{y = "zoo"} Calculation of the returns. The attributes are preserved and an object of the same class is returned.

Author(s)

Bernhard Pfaff

Examples

data(StockIndex)
y <- StockIndex[, "SP500"]
ret <- returnseries(y)
head(ret)

| SP500 | Standard & Poor’s 500 |

Description


Usage

data(SP500)

Format

A data frame with 265 weekly observations of 476 members of the S&P 500 index. The sample starts at 2003-03-03 and ends in 2008-03-24.

Details

The data set was used in the reference below. The authors adjusted the price data for dividends and have removed stocks if two or more consecutive missing values were found. In the remaining cases the NA entries have been replaced by interpolated values.

Source

http://host.uniroma3.it/docenti/cesarone/DataSets.htm
http://finance.yahoo.com/
References


Examples

data(SP500)

| sqrm | Square root of a quadratic matrix |

Description

This function returns the square root of a quadratic and diagonalisable matrix.

Usage

sqrm(x, ...)

Arguments

x matrix, must be quadratic.
...
The ellipsis argument is passed down to eigen().

Details

The computation of the square root of a matrix is based upon its eigen values and corresponding eigen vectors. The square matrix $A$ is diagonalisable if there is a matrix $V$ such that $D = V^{-1}AV$, whereby $D$ is a diagonal matrix. This is only achieved if the eigen vectors of the $(n \times n)$ matrix $A$ constitute a basis of dimension $n$. The square root of $A$ is then $A^{1/2} = VD^{1/2}V'$.

Value

A matrix object and a scalar in case a $(1 \times 1)$ matrix has been provided.

Author(s)

Bernhard Pfaff

See Also

eigen
Examples

```r
data(StockIndex)
S <- cov(StockIndex)
SR <- sqrm(S)
all.equal(crossprod(SR), S)
```

Description

Month-end price data of six stock indices.

Usage

```r
data(StockIndex)
```

Format


Details

The data set has been obtained from Yahoo Finance and hereby the unadjusted closing prices have been retrieved.

Source

http://finance.yahoo.com/

Examples

```r
data(StockIndex)
```
StockIndexAdj

Description

Adjusted month-end price data of six stock indices.

Usage

data(StockIndexAdj)

Format


Details

The data set has been obtained from Yahoo Finance and hereby the adjusted closing prices have been retrieved.

Source

http://finance.yahoo.com/

Examples

data(StockIndexAdj)

StockIndexAdjD

Description

Adjusted daily price data of six stock indices.

Usage

data(StockIndexAdj)

Format

Details

The data set has been obtained from Yahoo Finance and hereby the adjusted closing prices have been retrieved.

Source

http://finance.yahoo.com/

Examples

data(StockIndexAdjD)

tdc

**Tail Dependence Coefficient**

Description

This function returns the pairwise tail dependence coefficients between \( N \) series. The TDCs are estimated non-parametrically by either the empirical tail copula or based on the stable tail-dependence function.

Usage

`tdc(x, method = c("EmpTC", "EVT"), lower = TRUE, k = NULL, ...)`

Arguments

- `x` Matrix, or an object that can be coerced to it.
- `method` Character, the type of non-parametric estimation.
- `lower` Logical, if `TRUE` (default), lower TDC are computed and upper TDC, else.
- `k` Integer, the threshold value for the order statistic. If left NULL, then \( k = \sqrt{nrow(x)} \) is used.
- `...` Ellipsis, arguments are passed down to `rank`.

Details

For a matrix or an object that can be coerced to it with `ncol(x) >= 2`, the pair wise tail dependencies are estimated non-parametrically and returned as a symmetric matrix. The threshold value \( k \) is the upper/lower bound for the order statistics to be considered. The diagonal elements are always equal to one, because a series has a dependence of one with itself, of course.

Value

A matrix with the tail dependent coefficients.
trdbilson

Author(s)

Bernhard Pfaff

References


See Also

PMTD

Examples

```r
data(StockIndex)
Rets <- returnseries(StockIndex, method = "discrete", trim = TRUE, percentage = TRUE)
tdc(Rets, method = "EmpTC")
tdc(Rets, method = "EVT")
```

trdbilson

*Bilson Trend*

Description

Calculation of the Bilson Trend as a technical trading indicator.

Usage

```r
trdbilson(y, exponent)
```

Arguments

- `y` Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are supported.
- `exponent` Numeric, the value for $\alpha$ in the equation below.

Details

The Bilson trend is calculated according to the formula:

$$ z = \text{sign}(y) \times |y|^{(1-|y|^\alpha)} $$

Value

An object of the same class as `y`, containing the computed Bilson trend values.
Methods

\( y = \texttt{"data.frame"} \) The calculation is applied per column of the data.frame and only if all columns are numeric.

\( y = \texttt{"matrix"} \) The calculation is applied per column of the matrix.

\( y = \texttt{"mts"} \) The calculation is applied per column of the mts object. The attributes are preserved and an object of the same class is returned.

\( y = \texttt{"numeric"} \) Calculation of the bilson trend.

\( y = \texttt{"timeSeries"} \) The calculation is applied per column of the timeSeries object and an object of the same class is returned.

\( y = \texttt{"ts"} \) Calculation of the bilson trend. The attributes are preserved and an object of the same class is returned.

\( y = \texttt{"xts"} \) Calculation of the bilson trend. The attributes are preserved and an object of the same class is returned.

\( y = \texttt{"zoo"} \) Calculation of the bilson trend. The attributes are preserved and an object of the same class is returned.

Author(s)

Bernhard Pfaff

See Also

trdbinary, trdes, trdhp, trdsma, trdwma, capser

Examples

data(StockIndex)
y <- StockIndex[, "SP500"]
yret <- diff(log(y))
bilson <- trdbilson(yret, exponent = 2)
head(bilson)

trdbinary

<table>
<thead>
<tr>
<th>Binary Trend</th>
</tr>
</thead>
<tbody>
<tr>
<td>Calculation of the Binary Trend as a technical trading indicator.</td>
</tr>
</tbody>
</table>

Usage

trdbinary(y)

Arguments

\( y \) Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are supported.
Details

The Binary trend is calculated according to the formula:

\[ z = \text{sign}(y) \times \min(|4/\pi \arctan(y)|, 1) \]

Value

An object of the same class as \( y \), containing the computed Binary trend values.

Methods

\( y = \text{"data.frame"} \)  The calculation is applied per column of the data.frame and only if all columns are numeric.

\( y = \text{"matrix"} \)  The calculation is applied per column of the matrix.

\( y = \text{"mts"} \)  The calculation is applied per column of the mts object. The attributes are preserved and an object of the same class is returned.

\( y = \text{"numeric"} \)  Calculation of the binary trend.

\( y = \text{"timeSeries"} \)  The calculation is applied per column of the timeSeries object and an object of the same class is returned.

\( y = \text{"ts"} \)  Calculation of the binary trend. The attributes are preserved and an object of the same class is returned.

\( y = \text{"xts"} \)  Calculation of the binary trend. The attributes are preserved and an object of the same class is returned.

\( y = \text{"zoo"} \)  Calculation of the binary trend. The attributes are preserved and an object of the same class is returned.

Author(s)

Bernhard Pfaff

See Also

\( \text{trdbilson, trdes, trdhp, trdsma, trdwa, capser} \)

Examples

```r
data(StockIndex)
y <- StockIndex[, "SP500"]
yret <- diff(log(y))
binary <- trdbinary(yret)
head(binary)
```
**Description**
Calculation of the exponentially smoothed trend as a technical trading indicator.

**Usage**
```
trdes(y, lambda, init = NULL)
```

**Arguments**
- `y` Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are supported.
- `lambda` Numeric, the smoothing parameter for $\lambda$ in the equation below. The value for the parameter must be in the interval $0 < \lambda < 1$.
- `init` The initial value in the recursive calculation of the filter. Specifies the initial values of the time series just prior to the start value, in reverse time order. The default, i.e. NULL, is a set of zeros.

**Details**
The exponentially smoothed trend is calculated according to the formula:

$$z_t = \lambda y_t + (1 - \lambda) \cdot z_{t-1}$$

**Value**
An object of the same class as `y`, containing the computed exponentially smoothed values.

**Methods**
- `y = "data.frame"` The calculation is applied per column of the data.frame and only if all columns are numeric.
- `y = "matrix"` The calculation is applied per column of the matrix.
- `y = "mts"` The calculation is applied per column of the mts object. The attributes are preserved and an object of the same class is returned.
- `y = "numeric"` Calculation of the es trend.
- `y = "timeSeries"` The calculation is applied per column of the timeSeries object and an object of the same class is returned.
- `y = "ts"` Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
- `y = "xts"` Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
- `y = "zoo"` Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
trdhp

Author(s)

Bernhard Pfaff

See Also

filter, trdbilson, trdbinary, trdhp, trdsma, trdwma, capser

Examples

data(StockIndex)
y <- StockIndex[, "SP500"]
yret <- diff(log(y))
es <- trdes(yret, lambda = 0.95)
head(es)

---

trdhp

Hodrick-Prescott Filter

Description

Calculation of the Hodrick-Prescott filter as a technical trading indicator.

Usage

trdhp(y, lambda)

Arguments

y

Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are sup-
ported.

lambda

Numeric, the value for $\lambda$ in the equation below.

Details

The Hodrick-Prescott filter is calculated according to the formula:

$$\min(\tau_t) = \sum_{t=1}^{T} (y_t - \tau_t)^2 + \lambda \sum_{t=2}^{T-1} (\Delta^2 \tau_{t+1})^2$$

Value

An object of the same class as y, containing the computed Hodrick-Prescott values.
Methods

- `y = "data.frame"` The calculation is applied per column of the data.frame and only if all columns are numeric.
- `y = "matrix"` The calculation is applied per column of the matrix.
- `y = "mts"` The calculation is applied per column of the mts object. The attributes are preserved and an object of the same class is returned.
- `y = "numeric"` Calculation of the bilson trend.
- `y = "timeSeries"` The calculation is applied per column of the timeSeries object and an object of the same class is returned.
- `y = "ts"` Calculation of the bilson trend. The attributes are preserved and an object of the same class is returned.
- `y = "xts"` Calculation of the bilson trend. The attributes are preserved and an object of the same class is returned.
- `y = "zoo"` Calculation of the bilson trend. The attributes are preserved and an object of the same class is returned.

Author(s)

Bernhard Pfaff

References


See Also

- `trdbinary`, `trdes`, `trdbilson`, `trdsma`, `trdwma`, `capser`

Examples

```r
data(StockIndex)
y <- StockIndex[, "SP500"]
hp <- trdhp(y, lambda = 1600)
head(hp)
```

**trdsma**

*Simple Moving Average*

**Description**

Calculation of a right ended simple moving average with equal weights determined by `n.periods`.

**Usage**

`trdsma(y, n.periods, trim = FALSE)`
Arguments

- **y**: Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are supported.
- **n.periods**: Integer, the number of periods to be included in the calculation of the simple moving average.
- **trim**: Logical, if FALSE (the default) the first value is set to NA, otherwise the object is trimmed by the first observation.

Value

An object of the same class as y, containing the computed simple moving averages.

Methods

- **y = "data.frame"**: The calculation is applied per column of the data.frame and only if all columns are numeric.
- **y = "matrix"**: The calculation is applied per column of the matrix.
- **y = "mts"**: The calculation is applied per column of the mts object. The attributes are preserved and an object of the same class is returned.
- **y = "numeric"**: Calculation of the es trend.
- **y = "timeSeries"**: The calculation is applied per column of the timeSeries object and an object of the same class is returned.
- **y = "ts"**: Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
- **y = "xts"**: Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
- **y = "zoo"**: Calculation of the es trend. The attributes are preserved and an object of the same class is returned.

Author(s)

Bernhard Pfaff

See Also

`filter, trdbilson, trdbinary, trdhk, trdwma, capser, trdes`

Examples

```r
data(StockIndex)
y <- StockIndex[, "SP500"]
sma <- trdsma(y, n.periods = 24)
head(sma, 30)
```
trdwma

Weighted Moving Average

Description
Calculation of a right ended weighted moving average with weights according to weights.

Usage
trdwma(y, weights, trim = FALSE)

Arguments
- **y**: Objects of classes: numeric, matrix, data.frame, ts, mts, and timeSeries are supported.
- **weights**: Numeric, a vector containing the weights.
- **trim**: Logical, if FALSE (the default) the first value is set to NA, otherwise the object is trimmed by the first observation.

Details
If the sum of the weights is greater than unity, a warning is issued.

Value
An object of the same class as y, containing the computed weighted moving averages.

Methods
- **y = "data.frame"**: The calculation is applied per column of the data.frame and only if all columns are numeric.
- **y = "matrix"**: The calculation is applied per column of the matrix.
- **y = "mts"**: The calculation is applied per column of the mts object. The attributes are preserved and an object of the same class is returned.
- **y = "numeric"**: Calculation of the es trend.
- **y = "timeSeries"**: The calculation is applied per column of the timeSeries object and an object of the same class is returned.
- **y = "ts"**: Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
- **y = "xts"**: Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
- **y = "zoo"**: Calculation of the es trend. The attributes are preserved and an object of the same class is returned.
Author(s)

Bernhard Pfaff

See Also

filter, trdbilson, trdbinary, trdhp, trdes, trdsma, capser

Examples

data(StockIndex)
y <- StockIndex[, "SP500"]
wma <- trdwma(y, weights = c(0.4, 0.3, 0.2, 0.1))
head(wma, 30)
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