Package: YRmisc (via r-universe)

August 25, 2024

Type Package

Title Y&R Miscellaneous R Functions

Version 0.1.6

Author Manuel Russon <RUSSONM@stjohns.edu>, Xuanhua (Peter) Yin
<peteryin.sju@hotmail.com>

Maintainer Xuanhua (Peter) Yin <peteryin.sju@hotmail.com>

Imports ggplot2, grid, gridExtra

Description Miscellaneous functions for data analysis, portfolio management, graphics, data manipulation, statistical investigation, including descriptive statistics, creating leading and lagging variables, portfolio return analysis, time series difference and percentage change calculation, stacking data for higher efficient analysis.

License GPL (>= 2)

Encoding UTF-8

LazyData true

RoxygenNote 7.0.2

NeedsCompilation no

Date/Publication 2020-03-25 16:30:05 UTC

Repository https://peteryinr.r-universe.dev

RemoteUrl https://github.com/cran/YRmisc

RemoteRef HEAD

RemoteSha 0edb89f5f0db1092a7d2ee62b8875e1c6123e417

Contents

`cor.lag` *Lag/Lead Correlation*

Description

Calculating correlation of two vectors with lag and lead periods. The correlations are used to determine the lag or lead effect between two variables. The correlation function uses "na.or.complete" method and calculate the Pearson's correlation.

Usage

```
cor.lag(x,y,lag,lead)
```

Arguments

`x`	:the moving vector
`y`	:the fixed vector
`lag`	:number of lag periods
`lead`	:number of lead periods

Examples

```
cor.lag(mtcars[,1],mtcars[,2],3,3)
```

`cor.spearman` *Spearman rank correlation*

Description

Calculate Spearman Rank Correlation, which is the nonparametric version of the Pearson product-moment correlation.

Usage

```
cor.spearman(x,y)
```

Arguments

`x`	:a numeric variable
`y`	:a numeric variable

Examples

```
 cor.spearman(mtcars[,1], mtcars[,3])
```

`cv.annu.fv` *Calculate future value of annuity*

Description

Calculate future value of an ordinary annuity or an annuity due.

Usage

```
cv.annu.fv(pmt,i,n,type = 0)
```

Arguments

`pmt`	:the equal amount of payment of each period
`i`	:interest rate according to the period
`n`	:number of periods
`type`	:type = 0 for ordinary annuity, type = 1 for annuity due

Examples

```
cv.annu.fv(100,0.0248,10,0)
```

`cv.annu.pv` *Calculate present value of annuity*

Description

Calculate present value of an ordinary annuity or an annuity due.

Usage

```
cv.annu.pv(pmt,i,n,k)
```

Arguments

`pmt`	:the equal amount of payment of each period
`i`	:interest rate according to the period
`n`	:number of periods
`k`	:number of periods deferred until first payment

Examples

```
cv.annu.pv(100,0.0248,10,4)
```

cv.axp — *Create logarithm with a random base*

Description

Create a new variable with the base of a random number and power of the selected variable

Usage

```
cv.axp(dataframe, var, n, range)
```

Arguments

`dataframe`	:a data frame
`var`	:the variable selected
`n`	:number of new variables created
`range`	:the range of base

Examples

```
cv.axp(mtcars,"wt",5,c(1, 2))
```

cv.bondprice — *Calculate the plain vanilla bond price*

Description

Calculate the plain vanilla bond price

Usage

```
cv.bondprice(par,c,yield,n,m)
```

Arguments

`par`	:the face value of the bond
`c`	:the annual coupon rate of the bond
`yield`	:the annual yield to maturity of a bond
`n`	:number of years
`m`	:compounding period in a year

Examples

```
cv.bondprice(1000,0.0248,0.0248,10,2)
```

cv.diff — *Calculating the difference of a time series*

Description

Calculate the difference of a time series, with a specific lag period. The difference is used to show the change in value over set period.

Usage

```
cv.diff(x,n)
```

Arguments

x	: a numeric vector
n	: number of lag periods

Examples

```
cv.diff(mtcars[,2],1)
```

cv.drawdown — *Largest draw down of returns*

Description

Calculate largest draw down of a series of returns. This function calculates the maximum decrease in percentage over time, which can be used to test portfolio returns.

Usage

```
cv.drawdown(x)
```

Arguments

x	: a numeric vector of returns

Examples

```
# rnorm() is used to simulate portfolio returns
returns <- rnorm(100)
cv.drawdown(returns)
```

cv.lag *Create a lag variable*

Description

Create a lag variable, with a choice of lag periods. The lag variable can be used to test lag effects between variables.

Usage

```
cv.lag(x,n)
```

Arguments

x	:a vector
n	:number of lag periods

Examples

```
cv.lag(mtcars[,2],3)
data.frame(mtcars,cv.lag(mtcars[,3], 1))
```

cv.lead *Create a lead variable*

Description

Create a lead variable, with a choice of lead periods. The lead variable can be used to test lead effects between variables.

Usage

```
cv.lead(x,n)
```

Arguments

x	:a vector
n	:number of lead periods

Examples

```
cv.lead(mtcars[,2],3)
data.frame(mtcars,cv.lead(mtcars[,3], 3))
```

cv.logs — *Create logarithm with a random base*

Description

Create a new variable that is the logarithm of the selected variable with the base of a random number

Usage

```
cv.logs(dataframe, var, n, range)
```

Arguments

`dataframe`	:a data frame
`var`	:the variable selected
`n`	:number of new variables created
`range`	:the range of base

Examples

```
cv.logs(mtcars,"wt",5,c(1, 2))
```

cv.pctcng — *Calculating rate of return of a vector*

Description

Calculating the percentage change of a time series vector for further analysis, including calculating beta of companies, plotting to see the trend of the stock for technical analysis.

Usage

```
cv.pctcng(x,n)
```

Arguments

`x`	:a numeric vector
`n`	: number of lag periods

Examples

```
cv.pctcng(mtcars[,1],1)
```

`cv.powers` *Create nth power variable*

Description

Create a new variable that is the nth power of the selected variable

Usage

```
cv.powers(dataframe, var, n, range)
```

Arguments

`dataframe`	:a data frame
`var`	:the variable selected
`n`	:number of new variables created
`range`	:the range of power

Examples

```
cv.powers(mtcars,"wt",5,c(1, 2))
```

`df.sortcol` *Sort a data frame by a column*

Description

Sort a data frame by a column of choice. The column of choice is specified by the number of the column.

Usage

```
df.sortcol(x,n,desc)
```

Arguments

`x`	:a data frame
`n`	:number column to sort
`desc`	:the order of sorting, default set to TRUE; for ascending order set to FALSE

Examples

```
df.sortcol(mtcars,2,desc = TRUE)
```

df.stack — *Stack data frame by one classifier*

Description

Stack data frame by one classifier. This function takes the first column as a ordering variable. Then it take the variables names and repeat as the second column. The last column will be data under each variable name. This function is created to enable easier investigation with apply functions.

Usage

```
df.stack(df,name)
```

Arguments

df	: a data frame used to stack
name	: new variable names of the data frame

Examples

```
df <- data.frame(matrix(nrow=100,ncol=100))
for(i in 1:100){
 df[,i] <- rep(runif(1,1,100),100)
}
dim(df)
hdf <- df.stack(df,c("date","tkr","price"))
```

ds.corm — *Correlation matrix*

Description

Calculating the correlation matrix of a data frame and return in a data frame object

Usage

```
ds.corm(x,n)
```

Arguments

x	:a data frame
n	:number of decimal points

Examples

```
ds.corm(mtcars,3)
```

ds.kurt *Calculating kurtosis for numeric data.*

Description

Kurtosis

Usage

```
ds.kurt(x)
```

Arguments

x	:a numeric variable

Examples

```
ds.kurt(mtcars[,2])
```

ds.mode *Calculating mode for numeric data*

Description

Calculating mode for numeric data.

Usage

```
ds.mode(x)
```

Arguments

x	:a numeric variable

Examples

```
ds.mode(mtcars[,2])
```

`ds.skew` *Calculating skewness for numeric data*

Description

Calculating Pearson's skewness in three types: mode, median, and mean.

Usage

```
ds.skew(x, type = 3)
```

Arguments

`x`	:a numeric variable
`type`	:type = 1 for mode skewness; type = 2 for median skewness; type = 3 for mean skewness

Examples

```
ds.skew(mtcars[,1])
```

`ds.summ` *Descriptive statistics of a data frame*

Description

Calculating the descriptive statistics of a data frame and exporting in a data frame. The report data frame contains: number of observations, maximum value, minimum value, mean, median, mode, variance, standard deviation, skewness and kurtosis.

Usage

```
ds.summ(x,n)
```

Arguments

`x`	:a data frame
`n`	:number of decimal points rounded

Examples

```
ds.summ(mtcars,3)
```

pl.2ts *Time series plot for two variables*

Description

Plotting two time series in one plot, with title.

Usage

```
pl.2ts(ts1,ts2,title)
```

Arguments

`ts1`	:time series variable one
`ts2`	:time series variable two
`title`	:title for the plot

Examples

```
DAX <- EuStockMarkets[,1]
FTSE <- EuStockMarkets[,4]
pl.2ts(DAX,FTSE, "Times Series Plot of DAX and FTSE")
```

pl.2tsgg *Time series plot for two variables with ggplot2*

Description

Plotting two time series in one plot, with title and label. If both variables are time series object, they will be merged by time. If both variables are not time series object, they will be merged by order. The first variable is set to be a solid line and the second variable is set to be a dashed line. If the variables are of different type a warning message will be given.

Usage

```
pl.2tsgg(ts1,ts2,title,ylab)
```

Arguments

`ts1`	:a time series variable or a numeric variable
`ts2`	:a time series variable or a numeric variable
`title`	:title for the plot
`ylab`	:y-axis label

Examples

```
DAX <- EuStockMarkets[,1]
FTSE <- EuStockMarkets[,4]
pl.2tsgg(DAX,FTSE, "Times Series Plot of DAX and FTSE", "Index")
```

`pl.3smoothtxt` *Scatter smooth plot with text overlay*

Description

Generate a scatter plot with text overlay, with a smooth curve fitted by loess.

Usage

```
pl.3smoothtxt(x,y,txt,ce)
```

Arguments

`x`	: a numeric vector
`y`	: a numeric vector
`txt`	: a vector used as labels
`ce`	: text size, which default is set as 0.5

Examples

```
pl.3smoothtxt(mtcars[,1], mtcars[,3], row.names(mtcars))
```

`pl.3smoothtxtgg` *Scatter smooth plot with text overlay using ggplot2*

Description

Generate a scatter plot with text overlay, with a smooth curve fitted by loess.

Usage

```
pl.3smoothtxtgg(x,y,txt,size,title,xlab,ylab)
```

Arguments

`x`	:a numeric vector
`y`	:a numeric vector
`txt`	:a vector used as labels
`size`	:text size, which default is set as 3
`title`	:graph title
`xlab`	:x-axis label
`ylab`	:y-axis label

Examples

```
pl.3smoothtxtgg(mtcars[,1], mtcars[,3], row.names(mtcars), 3, "MPG v. DISP","mpg","disp")
```

---

pl.3txt *Scatter plot with text overlay*

Description

Generate a scatter plot with text overlay. This plot is to better show the effect of the text variable in the domain of x and y variable.

Usage

```
pl.3txt(x,y,txt,title)
```

Arguments

x	:a numeric vector
y	:a numeric vector
txt	:a vector used as labels
title	:title of the graph

Examples

```
pl.3txt(mtcars[,1], mtcars[,3], row.names(mtcars),"mpg v. cyl")
```

---

pl.3txtgg *Scatter plot with text overlay with ggplot2*

Description

Generate a scatter plot with text overlay with ggplot2. This plot is to better show the effect of the text variable in the domain of x and y variable.

Usage

```
pl.3txtgg(x,y,txt,size,title,xlab,ylab)
```

Arguments

x	:a numeric vector
y	:a numeric vector
txt	:a vector used as labels
size	:text size, which default is set as 3
title	:title of the graph
xlab	:x-axis label
ylab	:y-axis label

Examples

```
pl.3txtgg(mtcars[,1], mtcars[,3], row.names(mtcars), 3,"mpg v. cyl", "mpg", "cyl")
```

---

pl.coplot *Scatter plot of x and y divided by z*

Description

Generate 4 scatter plots of x and y divided by variable z, with a fitted line using a simple linear regression method.

Usage

```
pl.coplot(x,y,z,varN)
```

Arguments

x	:x-axis value
y	:y-axis value
z	:classification variable used to condition plots based on ascending values of z
varN	:variable name of z

Examples

```
pl.coplot(mtcars[,1], mtcars[,3], mtcars[,4], "hp")
```

---

pl.hist *Plot histograms for a data frame*

Description

Plotting histograms for a data frame, with titles and label numbers.

Usage

```
pl.hist(x, l = 1)
```

Arguments

x	:a data frame
l	: the beginning label number in the title (default set to 1)

Examples

```
pl.hist(mtcars,1)
```

pl.histgg *Plot histograms for a data frame with ggplot2*

Description

Plotting histograms for a data frame with 4 per page, with titles and label numbers automatically generated.

Usage

```
pl.histgg(x,l,bin)
```

Arguments

`x`	:a data frame
`l`	:the beginning label number in the title (default set to 1)
`bin`	:bin width of histogram (default set to 30)

Examples

```
pl.histgg(as.data.frame(EuStockMarkets),1)
```

pl.hs *Plot histograms and scatter plots for a data frame*

Description

Plotting histograms or scatter plots of your choice for a data frame. Also the function will name the graphs and number them. The purpose of the function is to save time when plotting graphs for a regression analysis or other usage. The function can plot, name and number the graphs at one step.

Usage

```
pl.hs(x,a,dependent,l)
```

Arguments

`x`	:a data frame
`a`	:the type of graph you want; a = 1 for histograms; a = 2 for scatter plots; a = 0 for both
`dependent`	:the dependent variable for scatterplots
`l`	: the beginning label number in the title (default set to 1)

Examples

```
pl.hs(mtcars,0,"mpg",1)
```

pl.hsd *Plot histogram with density line for a data frame*

Description

Plotting histogram with density for a data frame, with titles and label numbers.

Usage

```
pl.hsd(dataframe,l)
```

Arguments

dataframe	:a data frame
l	: the beginning label number in the title (default set to 1)

Examples

```
pl.hsd(mtcars,1)
```

pl.hsdgg *Plot histograms for a data frame with ggplot2*

Description

Plotting histograms for a data frame with 4 per page, with titles and label numbers automatically generated.

Usage

```
pl.hsdgg(x,l,bin)
```

Arguments

x	:a data frame
l	:the beginning label number in the title (default set to 1)
bin	:bin width of the graph

Examples

```
pl.hsdgg(as.data.frame(EuStockMarkets),1,100)
```

pl.mv *Plot mean-variance simulation result*

Description

This function is used to plot the result of portfolio simulation by pt.mv().

Usage

```
pl.mv(port)
```

Arguments

port	:portfolio simulation result from pt.mv()

Examples

```
set.seed(1)
rtn <- data.frame(runif(120,-1,1),runif(120,-1,1),runif(120,-1,1),runif(120,-1,1))
names(rtn) <- c("asset1","asset2","asset3","asset4")
portfolio <- pt.hismv(rtn,1000,0)
pl.mv(portfolio)
```

pl.s *Plot scatter plots for a data frame*

Description

Plotting scatter plots for a data frame, with titles and label numbers.

Usage

```
pl.s(x,dependent,l)
```

Arguments

x	:a data frame, which includes the dependent variable
dependent	:the dependent variable for scatter plot
l	: the beginning label number in the title (default set to 1)

Examples

```
pl.s(mtcars,"mpg",1)
```

`pl.sgg` *Plot scatter plots for a data frame using ggplot2*

Description

Plotting scatter plots for a data frame using ggplot2, with titles and label numbers. The output will be 4 graphs per page.

Usage

```
pl.sgg(x,dependent,l)
```

Arguments

`x`	:a data frame, which includes the dependent variable
`dependent`	:the dependent variable for scatter plot
`l`	: the beginning label number in the title (default set to 1)

Examples

```
pl.sgg(mtcars,"mpg",1)
```

`pl.sm` *Plot scatter smooth plots for a data frame*

Description

Plotting scatter smooth plots for a data frame, with titles and label numbers.

Usage

```
pl.sm(x,dependent,l)
```

Arguments

`x`	:a data frame, which includes the dependent variable
`dependent`	:the dependent variable for scatter smooth plots
`l`	: the beginning label number in the title (default set to 1)

Examples

```
pl.sm(mtcars,"mpg",1)
```

pl.smgg — *Plot scatter plots with smooth line for a data frame using ggplot2*

Description

Plotting scatter plots for a data frame using ggplot2, with titles and label numbers. A smooth line will be added using a chosen method. The output will be 4 graphs per page.

Usage

```
pl.smgg(x,dependent,l,mtd)
```

Arguments

`x`	:a data frame, which includes the dependent variable
`dependent`	:the dependent variable for scatter plot
`l`	:the beginning label number in the title (default set to 1)
`mtd`	:sommthing method to use, accepts either a character vector or a function, e.g. MASS::rlm, base::lm, base::loess, mgcv::gam

Examples

```
pl.smgg(mtcars,"mpg",1,lm)
pl.smgg(mtcars,"mpg",1,loess)
```

pl.ts — *Plot time series plots for a data frame*

Description

Plotting time series plots for a data frame, with titles and label numbers.

Usage

```
pl.ts(x, l = 1)
```

Arguments

`x`	:a data frame
`l`	: the beginning label number in the title (default set to 1)

Examples

```
pl.ts(mtcars,1)
```

`pl.tsgg` *Plot times series plot for a data frame with ggplot2*

Description

Plotting time series plot for a data frame with 4 per page, with titles and label numbers automatically generated.

Usage

```
pl.tsgg(x,l)
```

Arguments

`x`	:a data frame
`l`	: the beginning label number in the title (default set to 1)

Examples

```
pl.tsgg(as.data.frame(EuStockMarkets),1)
```

`pl.tss` *Time series plot with multiple variables*

Description

This function will return a time series plot with up to 6 variables, each with different line type.

Usage

```
pl.tss(dataframe,ylb,title)
```

Arguments

`dataframe`	:a data frame
`ylb`	:y-axis label
`title`	:plot title

Examples

```
pl.tss(EuStockMarkets,"Price","Daily Closing Prices of Major European Stock Indices")
```

pt.alpha — *Stock return alpha*

Description

Alpha is the intercept of a fitted line when dependent variable is the benchmark return and independent variable is a asset return of the same period. It is a measure of the active return on an investment. Alpha, along with beta, is one of the two key coefficients in the CAPM used modern portfolio theory.

Usage

```
pt.alpha(ar,br)
```

Arguments

ar	:a vector of a risk asset return
br	:a vector of benchmark return

Examples

```
brtn <- runif(100, -1, 1)
artn <- runif(100, -1, 1)
pt.alpha(artn,brtn)
```

pt.annexrtn — *Annualized excess return*

Description

Annualized excess return is the difference between the annualized and cumulative return of the two series. Usually, one series are portfolio returns and the other is a benchmark returns.

Usage

```
pt.annexrtn(ar,br)
```

Arguments

ar	:a vector of a risk asset return
br	:a vector of benchmark return

Examples

```
artn <- runif(100, -1, 1)
brtn <- runif(100, -1, 1)
pt.annexrtn(artn, brtn)
```

pt.annrtn — *Annualized return*

Description

This function takes a series of annual returns and calculate the annualized return.

Usage

```
pt.annrtn(r,n)
```

Arguments

r	:annual returns
n	:number of years

Examples

```
r <- runif(100,-1,1) # generate random number to simulate returns
annualizedreturn <- pt.annrtn(r,100)
```

pt.annsd — *Annualized standard deviation*

Description

The annualized standard deviation is the standard deviation multiplied by the square root of the number of periods in one year.

Usage

```
pt.annsd(r,n)
```

Arguments

r	:a vector of a risk asset return
n	:number of periods in a year

Examples

```
rtn <- runif(30, -1, 1)
n <- 30
pt.annsd(rtn,n)
```

`pt.beta` *Stock return beta*

Description

Beta is the slope of a fitted line when dependent variable is the benchmark return and independent variable is an asset return of the same period. It is a measure the risk arising from exposure to general market movements.

Usage

```
pt.beta(ar,br)
```

Arguments

`ar`	:a vector of a risk asset return
`br`	:a vector of benchmark return

Examples

```
brtn <- runif(100, -1, 1)
artn <- runif(100, -1, 1)
pt.beta(artn, brtn)
```

`pt.bias` *Bias ratio*

Description

The bias ratio is an indicator used in finance analyze the returns of a portfolio, and in performing due diligence.

Usage

```
pt.bias(r)
```

Arguments

`r`	:a vector of a risk asset return

Examples

```
r <- runif(100,0,1) # generate random number to simulate returns
pt.bias(r)
```

pt.btavg *Batting average*

Description

The batting average of the asset is the ratio between the number of periods where the asset outperforms a benchmark and the total number of periods.

Usage

```
pt.btavg(ar,br)
```

Arguments

ar	:a vector of a risk asset return
br	:a vector of a benchmark return

Examples

```
artn <- runif(100,-1,1)
brtn <- runif(100,-1,1)
pt.btavg(artn,brtn)
```

pt.cmexrtn *Cumulative excess return*

Description

Cumulative return is the compounded return in a given period. The excess return is the difference between the cumulative return of a risky asset and the cumulative return of a benchmark.

Usage

```
pt.cmexrtn(ar,br)
```

Arguments

ar	:a vector of risky asset returns
br	:a vector of benchmark returns

Examples

```
brtn <- runif(12, -1, 1)
artn <- runif(12, -1, 1)
pt.cmexrtn(artn,brtn)
```

pt.cmrtn *Cumulative return*

Description

Cumulative return is the compounded return in a given period.

Usage

```
pt.cmrtn(r)
```

Arguments

`r`	:a vector of periodic returns

Examples

```
rt <- runif(12,-1,1) # generate random number to simulate returns
pt.cmrtn(rt)
```

pt.dalpha *Dual-alpha*

Description

Dual-alpha method is to divide market alpha into downside beta and upside alpha. The principle behind is that upside and downside alphas are not the same.

Usage

```
pt.dalpha(ar,mr,rf)
```

Arguments

`ar`	:a vector of a risk asset return
`mr`	:a vector of market return
`rf`	:risk free rate

Examples

```
artn <- runif(24,0,1) # generate random number to simulate returns
mrtn <- runif(24,-1,1)
pt.dalpha(artn,mrtn,0.024)
```

pt.dbeta *Dual-beta*

Description

Dual-beta method is to divide market beta into downside beta and upside beta. The principle behind is that upside and downside betas are not the same.

Usage

```
pt.dbeta(ar,mr,rf)
```

Arguments

ar	:a vector of a risk asset return
mr	:a vector of market return
rf	:risk free rate

Examples

```
artn <- runif(24,0,1) # generate random number to simulate returns
mrtn <- runif(24,-1,1)
pt.dbeta(artn,mrtn,0.024)
```

pt.exploss *Expected loss*

Description

This function give the expected loss of given asset returns.

Usage

```
pt.exploss(r,p)
```

Arguments

r	:a vector of periodic returns
p	:target return

Examples

```
rt <- runif(12,-1,1) # generate random number to simulate returns
pt.exploss(rt,0)
pt.exploss(rt,1)
```

pt.hismv — *Mean-variance model with historical average returns and standard deviations*

Description

This function will perform portfolio simulation with historical average returns and standard deviatoins. Mean-variance model, or modern portfolio theory, is a mathmatical framework for accessing a portfolio. It uses the variance of asset returns as a risk proxy. This function will return a number of simulated portfolio with different weights.

Usage

```
pt.hismv(r,n,mini)
```

Arguments

`r`	:a data frame of asset returns
`n`	:number of portfolio simulated
`mini`	:minimal weight; choose 0 if long only; choose 1 for possible short position

Examples

```
set.seed(20)
rtn <- data.frame(runif(120,-1,1),runif(120,-1,1),runif(120,-1,1),runif(120,-1,1))
names(rtn) <- c("asset1","asset2","asset3","asset4")
portfolio <- pt.hismv(rtn,1000,0)
plot(portfolio[,6], portfolio[,5], xlab = "standart deviation", ylab = "expected return")
```

pt.info — *Information ratio*

Description

The information ratio of asset's returns versus benchmark returns, is the quotient of the annualized excess return and the annualized standard deviation of the excess return.

Usage

```
pt.info(ar,br,n)
```

Arguments

`ar`	:a vector of a risk asset return
`br`	:a vector of benchmark return
`n`	:number of years

Examples

```
brtn <- runif(100, -1, 1)
artn <- runif(100, 0, 1)
pt.info(artn,brtn,100)
```

---

pt.jalpha *Jensen's alpha*

Description

Jensen's alpha is a financial statistic used to quantify the abnormal return of a security or portfolio over the theoretical expected return. Unlike, standard alpha, it uses theoretical performance return instead of a market return.

Usage

```
pt.jalpha(pr,mr,rf,beta)
```

Arguments

pr	:portfolio return
mr	:market return
rf	:risk free rate
beta	:portfolio beta

Examples

```
prtn <- runif(24, -1, 1)
mrtn <- runif(24, -1, 1)
rf <- 0.024
pt.jalpha(mean(prtn), mean(mrtn), rf, pt.beta(prtn,mrtn))
```

---

pt.m2 *Modigliani risk-adjusted performance*

Description

Modigliani risk-adjusted performance is a financial measure of risk-adjusted returns of a portfolio. It measures the returns of the portfolio after adjusting it relative to some benchmark.

Usage

```
pt.m2(pr,br,rf)
```

Arguments

`pr`	:portfolio return
`br`	:benchmark return
`rf`	:risk free rate

Examples

```
prtn <- runif(12,-1,1)
brtn <- runif(12,-1,1)
rf <- 0.024
pt.m2(prtn,brtn,rf)
```

---

pt.probloss *Probability of loss*

Description

This function give the probability of loss of given asset returns.

Usage

```
pt.probloss(r,p)
```

Arguments

`r`	:a vector of periodic returns
`p`	:target return

Examples

```
rt <- runif(12,-1,1) # generate random number to simulate returns
pt.probloss(rt,0)
pt.probloss(rt,0.05)
```

pt.roy	*Roy's safety-first criterion*

Description

Roy's safety-first criterion is a risk management technique that allows to choose a portfolio based on the criterion that the probability of the portfolio's return falling below a minimum desired threshold is minimized.

Usage

```
pt.roy(r,mar)
```

Arguments

r	:a vector of a risk asset return
mar	:minimum acceptable return

Examples

```
r <- runif(100,0,1) # generate random number to simulate returns
pt.roy(r,0.024)
```

pt.sdexrtn	*Standard deviation of excess return*

Description

The standard deviation of excess return is simply the standard deviation of the asset return over the benchmark return.

Usage

```
pt.sdexrtn(ar,br)
```

Arguments

ar	:a vector of a risk asset return
br	:a vector of benchmark return

Examples

```
artn <- runif(12, -1, 1)
brtn <- runif(12,-1,1)
pt.sdexrtn(artn,brtn)
```

pt.semivar *Semivariance of loss*

Description

This function give the semivariance of a losing scenario.

Usage

```
pt.semivar(r,p)
```

Arguments

r	:a vector of periodic returns
p	:target return

Examples

```
rt <- runif(12,-1,1) # generate random number to simulate returns
pt.semivar(rt,0)
pt.semivar(rt,0.03)
```

pt.sharp *Sharp ratio*

Description

The Sharpe Ratio of an asset return is the quotient of the annualized excess return of the asset minus the annualized risk-free rate over the annualized standard deviation of the asset return.

Usage

```
pt.sharp(r,n,m,rf)
```

Arguments

r	:a vector of asset returns
n	:number of years
m	:number of periods in a year; m = 12 if r is monthly returns
rf	:annulized risk-free rate

Examples

```
set.seed(20)
rtn <- runif(12,-0.5,1) # generate random number to simulate monthly returns
rfr <- 0.024 # set risk free rate at 2.4% annual
pt.sharp(rtn,1,12,rfr) # the return is for one year
```

pt.sortino — *Sortino ratio*

Description

The Sortino ratio is an analog to the sharp ratio, with standard deviation replaced by the downside deviation.

Usage

```
pt.sortino(r,p,n,rf)
```

Arguments

r	:a vector of a risk asset return
p	:target return, aka minimum acceptable return(MAR)
n	:number of years of asset return, used to calculate annualized return
rf	:risk free rate

Examples

```
rtn <- runif(12, -1, 1)
pt.sortino(rtn,0.3,1,0.024)
```

pt.te — *Tracking error*

Description

Tracking error, in finance, is a measure of risk in a portfolio that is due to active management decisions made by the manager. It indicates how closely the portfolio follows the benchmark of choosing.

Usage

```
pt.te(pr,br)
```

Arguments

pr	:portfolio return
br	:benchmark return

Examples

```
prtn <- runif(12,-1,1)
brtn <- runif(12,-1,1)
pt.te(prtn,brtn)
```

pt.treynor — *Treynor ratio*

Description

The Treynor ratio is an analog to the sharp ratio, with standard deviation replaced by the asset beta to benchmark.

Usage

```
pt.treynor(ar,br,n,rf)
```

Arguments

ar	:a vector of a risk asset return
br	:a vector of benchmark return
n	:number of years of asset return, used to calculate annualized return
rf	:risk free rate

Examples

```
rtn <- runif(24, -1, 1)
brtn <- runif(24,-1,1)
pt.treynor(rtn,brtn,2,0.024)
```

pt.udrtn — *Average up and down returns*

Description

This function calculates the average up and down returns from a series of returns.

Usage

```
pt.udrtn(r)
```

Arguments

r	:a vector of periodic returns

Examples

```
r <- runif(100,-1,1) # generate random number to simulate returns
pt.udrtn(r)
```

pt.updwcap — *Up and down capture*

Description

The up and down capture is a measure of how an asset was able to improve on benchmark returns or how it underperforms over the benchmark.

Usage

```
pt.updwcap(ar,br,n)
```

Arguments

`ar`	:a vector of a risk asset return
`br`	:a vector of benchmark return
`n`	:number of years of asset return, used to calculate annualized return

Examples

```
artn <- runif(12, -1, 1)
brtn <- runif(12,-1,1)
pt.updwcap(artn,brtn,1)
```

reg.adj.r.squared — *Adjusted R-squared for lm.fit*

Description

Calculate Adjusted R-squared for the outcome of lm.fit. This function is built for reg.linreg() for higher efficiency only. It can't be used for calculating Adjusted R-squared in general operation.

Usage

```
reg.adj.r.squared(r,n,p)
```

Arguments

`r`	:R-squared for regression
`n`	:number of observations aka. sample size
`p`	:number of explanatory variables in the model

Examples

```
X <- as.matrix(cbind(1,EuStockMarkets[,1:2])) # create the design matrix
Y <- as.data.frame(EuStockMarkets)$FTSE
fit <- lm.fit(x = X, y = Y)
SSR <- sum((fit$fitted.values - mean(Y))^2)
SSTO <- sum((Y - mean(Y))^2)
r <- reg.r.squared(SSR,SSTO)
n <- dim(X)[1]; p <- dim(X)[2]
reg.adj.r.squared(r,n,p)
```

---

reg.aic *AIC for lm.fit*

Description

Calculate AIC for the outcome of AIC. This function is built for reg.linreg for higher efficiency only. It can't be used for calculating AIC in general operation.

Usage

```
reg.aic(fit,w)
```

Arguments

fit	:the outcome of lm.fit
w	:wright

Examples

```
X <- as.matrix(cbind(1,EuStockMarkets[,1:2])) # create the design matrix
Y <- as.data.frame(EuStockMarkets)$FTSE
fit <- lm.fit(x = X, y = Y)
w <- rep(1,length(Y))
reg.aic(fit,w)
```

---

reg.bic *BIC for lm.fit*

Description

Calculate BIC for the outcome of lm.fit This function is built for reg.linreg() for higher efficiency only. It can't be used for calculating BIC in general operation.

Usage

```
reg.bic(fit,w)
```

Arguments

`fit`	:the outcome of lm.fit
`w`	:wright

Examples

```
X <- as.matrix(cbind(1,EuStockMarkets[,1:2])) # create the design matrix
Y <- as.data.frame(EuStockMarkets)$FTSE
fit <- lm.fit(x = X, y = Y)
w <- rep(1,length(Y))
reg.bic(fit,w)
```

`reg.dof` *Degree of freedom for lim.fit*

Description

Calculate degree of freedom for the outcome of lm.fit(). This function is built for reg.linreg for higher efficiency only. It can't be used for calculating degree of freedom in general operation.

Usage

```
reg.dof(fit)
```

Arguments

`fit`	:outcome of lm.f

Examples

```
X <- as.matrix(cbind(1,EuStockMarkets[,1:2])) # create the design matrix
Y <- as.data.frame(EuStockMarkets)$FTSE
fit <- lm.fit(x = X, y = Y)
reg.dof(fit)
```

`reg.dw` *Durbin-Watson Test*

Description

Performs the Durbin-Watson Test for a regression model

Usage

```
reg.dw(fit)
```

Arguments

`fit`	:a lm object

Examples

```
fit <- lm(mpg~wt, mtcars, na.action = na.omit)
reg.dw(fit)
```

---

reg.linreg — *Linear regression processor*

Description

This function will take a data frame and the dependent variable and fit all possible combinations of models. The result will be a data frame of models and test statistics for all the models possible. The test statistics are current set and contain all the following: R-squared, Adjusted R-squared, Degree of freedom, Residual standard error, AIC, BIC, Durbin-Watson statistic.

Usage

```
reg.linreg(dataframe,dependent)
```

Arguments

`dataframe`	:a data frame, which includes the dependent variable
`dependent`	:dependent variable

Examples

```
reg.linreg(mtcars,"mpg")
```

---

reg.model — *Linear model generator*

Description

This function will take a data frame and generate all the combinations of linear model

Usage

```
reg.model(dataframe,dependent)
```

Arguments

`dataframe`	:a data frame
`dependent`	: dependent variable

Examples

```
reg.model(mtcars,"mpg")
```

`reg.r.squared` *R-squared for lm.fit*

Description

Calculate R-squared for the outcome of lm.fit(). This function is built for reg.linreg for higher efficiency only. It can't be used for calculating R-squared in general operation.

Usage

```
reg.r.squared(SSR,SSTO)
```

Arguments

`SSR`	:regression sum of squares or explained of squares
`SSTO`	:total sum of squares

Examples

```
X <- as.matrix(cbind(1,EuStockMarkets[,1:2])) # create the design matrix
Y <- as.data.frame(EuStockMarkets)$FTSE
fit <- lm.fit(x = X, y = Y)
me <- mean(Y)
SSR <- sum((fit$fitted.values - me)^2)
SSTO <- sum((Y - me)^2)
reg.r.squared(SSR,SSTO)
```

`reg.std.err` *Standard error for lim.fit*

Description

Calculate standard error for the outcome of lm.fit(). This function is built for reg.linreg for higher efficiency only. It can't be used for calculating standard error in general operation.

Usage

```
reg.std.err(SSE,dof)
```

Arguments

`SSE`	:error sum of squared aka. residual sum of squared
`dof`	:degree of freedom

Examples

```
X <- as.matrix(cbind(1,EuStockMarkets[,1:2])) # create the design matrix
Y <- as.data.frame(EuStockMarkets)$FTSE
fit <- lm.fit(x = X, y = Y)
SSE <- sum((Y - fit$fitted.values)^2)
dof <- reg.dof(fit)
reg.std.err(SSE,dof)
```

---

tr.log *Sigmoid function*

Description

Generate sigmoid curve series, which is a specific case of logistic function, with a control of top and bottom acceleration.

Usage

```
tr.log(x,top,a,b)
```

Arguments

x	:a numeric vector
top	:a numeric value as vertical scaler
a	:a number to control top acceleration of the curve
b	:a number to control bottom acceleration of the curve

Examples

```
 sigc <- round(tr.log(seq(-3, 3, 0.1), 1, -3, 3), 3)
ts.plot(sigc)
```

---

tr.logtb *Logistic function*

Description

Generate logistic series, with set top and bottom value and acceleration.

Usage

```
tr.logtb(x,top,bot,a,b)
```

Arguments

`x`	:a vector
`top`	:higher level y asymptote
`bot`	:lower level y asymptote
`a`	:a number to control top acceleration of the curve
`b`	:a number to control bottom acceleration of the curve

Examples

```
tr.logtb(seq(-3, 3, 0.1), 1, 0.4, -3, 3)
```

`tr.nd` *Normal density function*

Description

Calculate normal density function value at x with a mean of mu and standard deviation of sig.

Usage

```
tr.nd(x,mu,sig)
```

Arguments

`x`	:x value
`mu`	:mean value
`sig`	:standard deviation

Examples

```
tr.nd(seq(-3, 3, 0.1), 0, 1)
```

tr.unli *Unit normal loss integral*

Description

Compute the value of the unit normal loss integral, with discontinuity and dispersion

Usage

```
tr.unli(x,disc,disp)
```

Arguments

x	:a vector
disc	:discontinuity
disp	:dispersion

Examples

```
tr.unli(-3:10, 1, 3)
```

xd.fred *Download data from Federal Reserve Bank of St. Louis*

Description

This function returns a data from the Federal Reserve Bank of St. Louis database. It can take one ticker or a string of tickers, which will output a merged data frame with all observations.

Usage

```
xd.fred(tkr, start_date, end_date)
```

Arguments

tkr	:one data ticker or a string of tickers used by the database
start_date	:starting date of the data(default is set as 1900-01-01)
end_date	:ending date of the data(default is set as 2018-01-01)

Examples

```
 cpi <- xd.fred("CPIAUCSL") # CPI data
head(cpi)
tail(cpi)

#Frequently used tickers:
#CPIAUCSL: Consumer Price Index for All Urban Consumers: All Items
#A191RL1Q225SBEA: Real Gross Domestic Product
#DGS10: 10-Year Treasury Constant Maturity Rate
#UNRATE: Civilian Unemployment Rate
```

---

xd.fred.tickers *Federal Reserve Bank of St. Louis Economic Data Tickers*

Description

This function returns a data contains information of data name, type and tickers

Usage

```
xd.fred.tickers()
```

Examples

```
xd.fred.tickers()
```

Index