

example

you

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```
securities <- c('SPY',      # S&P 500
               'IWM',      # Russell 2000 (small cap)
               'EFA',      # Foreign developed market equities
               'VNQ',      # Real Estate
               'GSG',      # Commodities
               'BND',      # Vanguard Bond Index
               'HYG')      # High Yield Bond

getData <- function(startDate='2012-01-01', path='~/googleDrive/Research/BTC_diversification/Data/newData') {
  rets <- read.csv(path)
  rets <- xts(rets[,1], order.by = as.POSIXct(rets[,1]))[paste(startDate, '/2016-05-20', sep='')]
  rets
}
rets <- getData()

hist(rets[,1],xlim=c(-.2,.2),ylim=c(0,50),breaks= 500,col= rgb(0,1,0,1),main="Return Histograms for BTC",
     par(new=TRUE))
hist(rets[,2],xlim=c(-.2,.2),ylim=c(0,50),breaks=500,col='black',main="",xlab="",ylab="")
legend(x = 'topleft', legend = c('BTC','SPY'),
      lty = c("solid","solid"), col = c('green', 'black'), lwd=5)
```

Return Histograms for BTC and SPY

