

PeerPerformance: Luck–Corrected Peer Performance Analysis in R

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Summary

PeerPerformance is an R package (R Core Team, 2016) for the peer–performance evaluation with luck–correction. In particular, it implements the peer performance ratios of Ardia and Boudt (2016) which measure the percentage of peers a focal fund outperforms and underperforms, after correction for luck. The latest version of the package is available at <https://github.com/ArdiaD/PeerPerformance>.

References

- D. Ardia and K. Boudt. The peer performance ratios of hedge funds, 2016. Working paper.
- R Core Team. *R: A Language and Environment for Statistical Computing*. R Foundation for Statistical Computing, Vienna, Austria, 2016. URL <http://www.R-project.org/>.