



Calculated returns

```
FANG_return ← FANG_time %>%  
  calculate_return(adjusted, period = "daily") %>%
```

# A time tibble: 4,032 x 6

# Index: date

# Groups: symbol [4]

	symbol	date	adjusted	adjusted_return	drawdown	cum_ret
	<chr>	<date>	<dbl>	<dbl>	<dbl>	<dbl>
1	FB	2013-01-02	28.0	0	0	0
2	FB	2013-01-03	27.8	-0.00821	-0.00821	-0.00821
3	FB	2013-01-04	28.8	0.0356	0	0.0271
4	FB	2013-01-07	29.4	0.0229	0	0.0507
5	FB	2013-01-08	29.1	-0.0122	-0.0122	0.0379
6	FB	2013-01-09	30.6	0.0526	0	0.0925
7	FB	2013-01-10	31.3	0.0232	0	0.118
8	FB	2013-01-11	31.7	0.0134	0	0.133
9	FB	2013-01-14	31.0	-0.0243	-0.0243	0.105
10	FB	2013-01-15	30.1	-0.0275	-0.0511	0.0750

# ... with 4,022 more rows

```
mutate(drawdown = drawdown(adjusted_return),  
       cum_ret   = cumulative_return(adjusted_return))
```



# Calculate returns

```
FANG_return ← FANG_time %>%
```

```
  calculate_return(adjusted, period = "daily") %>%
```

```
  mutate(drawdown = drawdown(adjusted_return),
```

```
         cum_ret   = cumulative_return(adjusted_return))
```

```
# A time tibble: 4,032 x 6
```

```
# Index: date
```

```
# Groups: symbol [4]
```

	symbol <chr>	date <date>	adjusted <dbl>	adjusted_return <dbl>	drawdown <dbl>	cum_ret <dbl>
1	FB	2013-01-02	28.0	0	0	0
2	FB	2013-01-03	27.8	-0.00821	-0.00821	-0.00821
3	FB	2013-01-04	28.8	0.0356	0	0.0271
4	FB	2013-01-07	29.4	0.0229	0	0.0507
5	FB	2013-01-08	29.1	-0.0122	-0.0122	0.0379
6	FB	2013-01-09	30.6	0.0526	0	0.0925
7	FB	2013-01-10	31.3	0.0232	0	0.118
8	FB	2013-01-11	31.7	0.0134	0	0.133
9	FB	2013-01-14	31.0	-0.0243	-0.0243	0.105
10	FB	2013-01-15	30.1	-0.0275	-0.0511	0.0750

```
# ... with 4,022 more rows
```

# tidyfinance + tibbletime =

```
FANG_return_monthly <- FANG_return %>%  
  collapse_by("month") %>%  
  group_by(symbol, date) %>%  
  summarise(monthly_return = total_return(adjusted_return))
```

```
# A time tibble: 192 x 3  
# Index: date  
# Groups: symbol [?]  
  symbol date      monthly_return  
  <chr>  <date>      <dbl>  
1 AMZN  2013-01-31    0.0318  
2 AMZN  2013-02-28   -0.00463  
3 AMZN  2013-03-28    0.00840  
4 AMZN  2013-04-30   -0.0476  
5 AMZN  2013-05-31    0.0606  
6 AMZN  2013-06-28    0.0315  
7 AMZN  2013-07-31    0.0847  
8 AMZN  2013-08-30   -0.0672  
9 AMZN  2013-09-30    0.113  
10 AMZN 2013-10-31    0.164  
# ... with 182 more rows
```