

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
```

Performance summary

Cumulative returns

```
plot_cum_ret <- FANG_return %>%
  ggplot(aes(x = date, y = cum_ret, color = symbol)) +
  geom_line() +
  theme_tq() +
  theme(axis.title.x = element_blank(),
        axis.text.x = element_blank(),
        axis.ticks.x = element_blank()) +
  labs(
    y = "Cumulative Return",
    title = "Performance summary: Facebook,
            Amazon, Netflix, Google") +
  theme(legend.position="none") +
  scale_color_tq()
```

Monthly returns

```
plot_month_ret <- FANG_return_monthly %>%
  ggplot(aes(x = date, y = monthly_return, fill = symbol)) +
  geom_col(width = 15, position = position_dodge()) +
  theme_tq() +
  theme(axis.title.x = element_blank(),
        axis.text.x = element_blank(),
        axis.ticks.x = element_blank()) +
  labs(y = "Monthly Return") +
  theme(legend.position="none") +
  scale_fill_tq()
```

Drawdown

```
plot_drawdown <- FANG_return %>%
  ggplot(aes(x = date, y = drawdown, fill = symbol)) +
  geom_area(position = position_identity(), alpha = .7) +
  theme_tq() +
  scale_x_date(
    date_breaks = "3 months",
    date_labels = "%b %Y") +
  labs(x = "", y = "Drawdown") +
  scale_fill_tq()
```

Patchwork combination

```
plot_cum_ret +
  plot_month_ret +
  plot_drawdown +
  plot_layout(ncol = 1, heights = c(2, 1, 1))
```