

Citation Example

R Markdown

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When you click the **Knit** button a document will be generated that includes both content as well as the output of any embedded R code chunks within the document. You can embed an R code chunk like this:

Citation Example

Computation of Marginal Contribution of Sharpe Ratio and other performance ratios (Benhamou and Guez, 2021)

Bibliography

Benhamou and Guez (2021)

(Benhamou and Guez, 2021)

Sharpe (1994)

Bayart-De-Germont and Capocci (2017)

```
bibliography(style="text")
```

```
## [1] P. Bayart-De-Germont and D. Capocci. _Multistrategy Hedge Funds_.
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## Oxford University Press, Aug. 2017. DOI:
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## 10.1093/oso/9780190607371.003.0015.
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## <http://dx.doi.org/10.1093/oso/9780190607371.003.0015>.
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[2] E. Benhamou and B. Guez. "Computation of the marginal contribution
of Sharpe ratio and other performance ratios". In: *_SSRN Electronic
Journal_* (2021). ISSN: 1556-5068. DOI: 10.2139/ssrn.3824133.
<<http://dx.doi.org/10.2139/ssrn.3824133>>.

[3] W. F. Sharpe. "The Sharpe Ratio". In: *_The Journal of Portfolio
Management_* 21.1 (Oct. 1994), p. 49-58. ISSN: 2168-8656. DOI:
10.3905/jpm.1994.409501. <<http://dx.doi.org/10.3905/jpm.1994.409501>>.