PortfolioSet

PortfolioSet object contains set of assets that form portfolio.

Capm

Capm object contains the functionalities of capm concepts. Capm concepts applied on PortfolioSet object to obtain a Portfolio object.

FamaFrench

FamaFrench object contains functionalities of FamaFrench Three Factor model. PortfolioSet object is passded as input and fama french factor model is applied to obtain a Portfolio object.

Portfolio

Portfolio object represent a portfolio.