Working in Texevier example

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JEL classification L250, L100

1. Introduction

This is a short assignment to demonstrate that I am able to neatly write up a summary that includes figures and tables. This article was writen using Texevier (Katzke 2017)

2. Summary table

	Ticker	mean	std_dev	mean.1	std_dev.1	mean.2	std_dev.2
1	JSE.ABSP.Close	-0.00	0.01	0.00	0.01	-0.00	0.01
2	JSE.BVT.Close	0.00	0.02	0.00	0.01	0.00	0.01
3	JSE.FSR.Close	0.00	0.03	0.00	0.02	0.00	0.01
4	JSE.NBKP.Close	-0.00	0.01	0.00	0.01	-0.00	0.01
5	JSE.RMH.Close	0.00	0.03	0.00	0.02	0.00	0.02
6	JSE.SBK.Close	0.00	0.02	0.00	0.01	0.00	0.01
7	JSE.SLM.Close	0.00	0.02	0.00	0.01	0.00	0.02

Table 2.1: Short Table Example

From table 2.1 we can see that it confirms the argument presented in Tsay (1989)... Table 2.1 shows that the mean and standard deviation do not vary across subsamples. #Unconditional correlation

Table 2.2 below shows the unconditional correlation of each of the seven stocks.

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	Correlation	p-value	Lower CI	Upper CI
JSE.ABSP.Close to JSE.ABSP.Close	1.00	0.00	1.00	1.00
JSE.ABSP.Close to JSE.BVT.Close	0.02	0.36	-0.02	0.06
JSE.ABSP.Close to JSE.FSR.Close	0.01	0.69	-0.03	0.05
JSE.ABSP.Close to JSE.NBKP.Close	0.18	0.00	0.14	0.22
JSE.ABSP.Close to JSE.RMH.Close	0.05	0.03	0.00	0.09
JSE.ABSP.Close to JSE.SBK.Close	0.04	0.03	0.00	0.09
JSE.ABSP.Close to JSE.SLM.Close	0.04	0.07	-0.00	0.08
JSE.BVT.Close to JSE.ABSP.Close	0.02	0.36	-0.02	0.06
JSE.BVT.Close to JSE.BVT.Close	1.00	0.00	1.00	1.00
JSE.BVT.Close to JSE.FSR.Close	0.50	0.00	0.47	0.53
JSE.BVT.Close to JSE.NBKP.Close	0.04	0.06	-0.00	0.08
JSE.BVT.Close to JSE.RMH.Close	0.48	0.00	0.44	0.51
JSE.BVT.Close to JSE.SBK.Close	0.50	0.00	0.47	0.53
JSE.BVT.Close to JSE.SLM.Close	0.49	0.00	0.45	0.52
JSE.FSR.Close to JSE.ABSP.Close	0.01	0.69	-0.03	0.05
JSE.FSR.Close to JSE.BVT.Close	0.50	0.00	0.47	0.53
JSE.FSR.Close to JSE.FSR.Close	1.00	0.00	1.00	1.00
JSE.FSR.Close to JSE.NBKP.Close	0.01	0.62	-0.03	0.05
JSE.FSR.Close to JSE.RMH.Close	0.76	0.00	0.74	0.78
JSE.FSR.Close to JSE.SBK.Close	0.71	0.00	0.69	0.73
JSE.FSR.Close to JSE.SLM.Close	0.51	0.00	0.48	0.54
JSE.NBKP.Close to JSE.ABSP.Close	0.18	0.00	0.14	0.22
JSE.NBKP.Close to JSE.BVT.Close	0.04	0.06	-0.00	0.08
JSE.NBKP.Close to JSE.FSR.Close	0.01	0.62	-0.03	0.05
JSE.NBKP.Close to JSE.NBKP.Close	1.00	0.00	1.00	1.00
JSE.NBKP.Close to JSE.RMH.Close	-0.00	0.90	-0.04	0.04
JSE.NBKP.Close to JSE.SBK.Close	0.02	0.31	-0.02	0.06
JSE.NBKP.Close to JSE.SLM.Close	0.04	0.05	0.00	0.08
JSE.RMH.Close to JSE.ABSP.Close	0.05	0.03	0.00	0.09
JSE.RMH.Close to JSE.BVT.Close	0.48	0.00	0.44	0.51
JSE.RMH.Close to JSE.FSR.Close	0.76	0.00	0.74	0.78
JSE.RMH.Close to JSE.NBKP.Close	-0.00	0.90	-0.04	0.04
JSE.RMH.Close to JSE.RMH.Close	1.00	0.00	1.00	1.00
JSE.RMH.Close to JSE.SBK.Close	0.65	0.00	0.63	0.67
JSE.RMH.Close to JSE.SLM.Close	0.50	0.00	0.46	0.53
JSE.SBK.Close to JSE.ABSP.Close	0.04	0.03	0.00	0.09
JSE.SBK.Close to JSE.BVT.Close	0.50	0.00	0.47	0.53
JSE.SBK.Close to JSE.FSR.Close	0.71	0.00	0.69	0.73

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	Correlation	p-value	Lower CI	Upper CI
JSE.SBK.Close to JSE.NBKP.Close	0.02	0.31	-0.02	0.06
JSE.SBK.Close to JSE.RMH.Close	0.65	0.00	0.63	0.67
JSE.SBK.Close to JSE.SBK.Close	1.00	0.00	1.00	1.00
JSE.SBK.Close to JSE.SLM.Close	0.52	0.00	0.49	0.55
JSE.SLM.Close to JSE.ABSP.Close	0.04	0.07	-0.00	0.08
JSE.SLM.Close to JSE.BVT.Close	0.49	0.00	0.45	0.52
JSE.SLM.Close to JSE.FSR.Close	0.51	0.00	0.48	0.54
JSE.SLM.Close to JSE.NBKP.Close	0.04	0.05	0.00	0.08
JSE.SLM.Close to JSE.RMH.Close	0.50	0.00	0.46	0.53
JSE.SLM.Close to JSE.SBK.Close	0.52	0.00	0.49	0.55
JSE.SLM.Close to JSE.SLM.Close	1.00	0.00	1.00	1.00

Table 2.2: Unconditional correlation between stocks

3. Plotting the arch processes

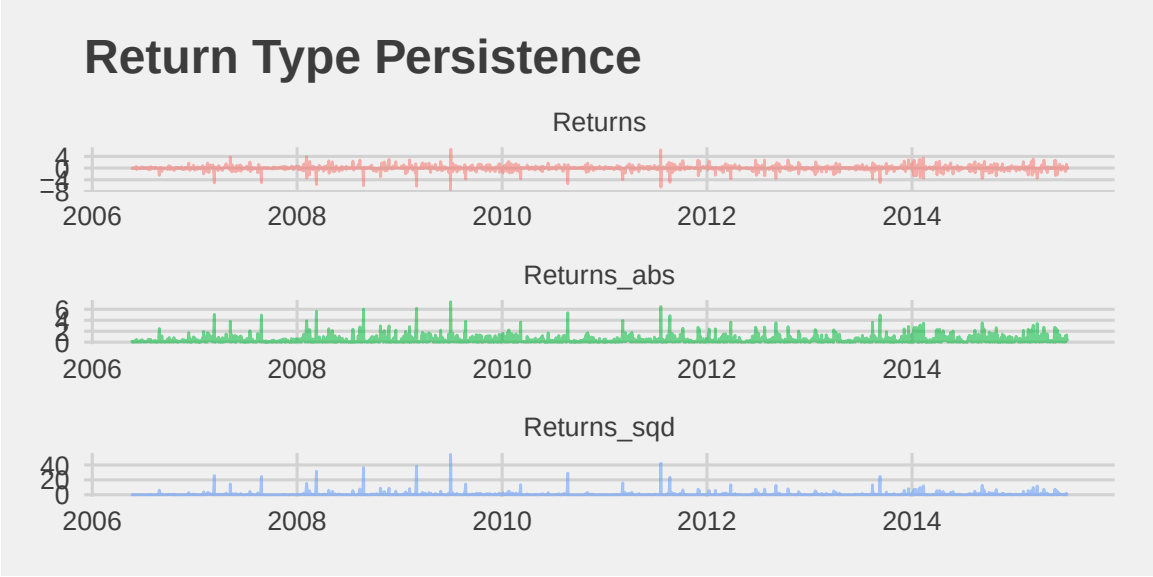

Figure 3.1: ABSP

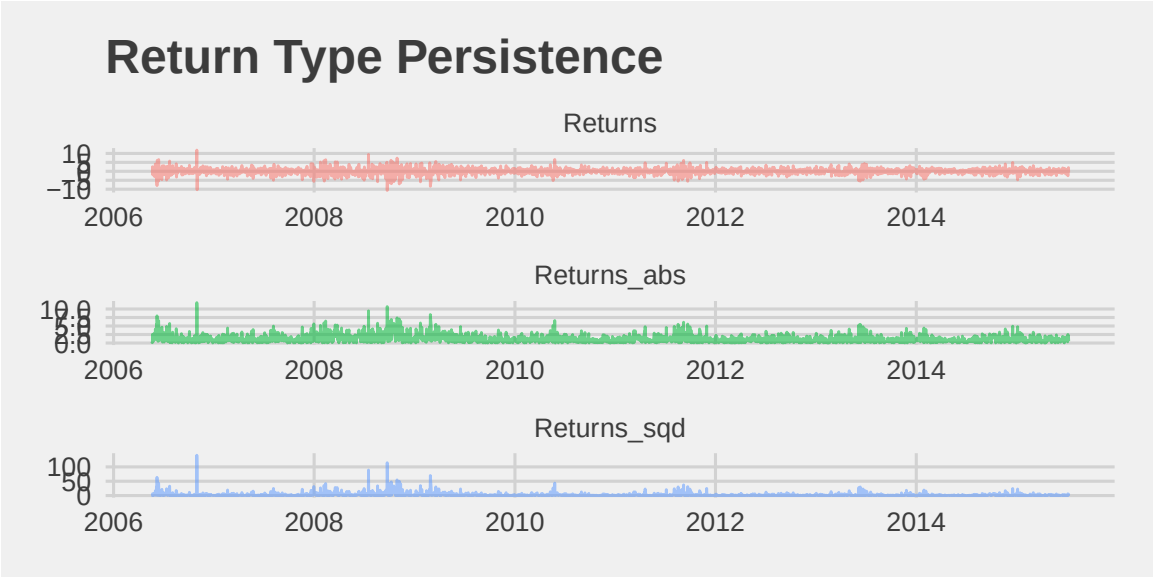

Figure 3.2: BVT

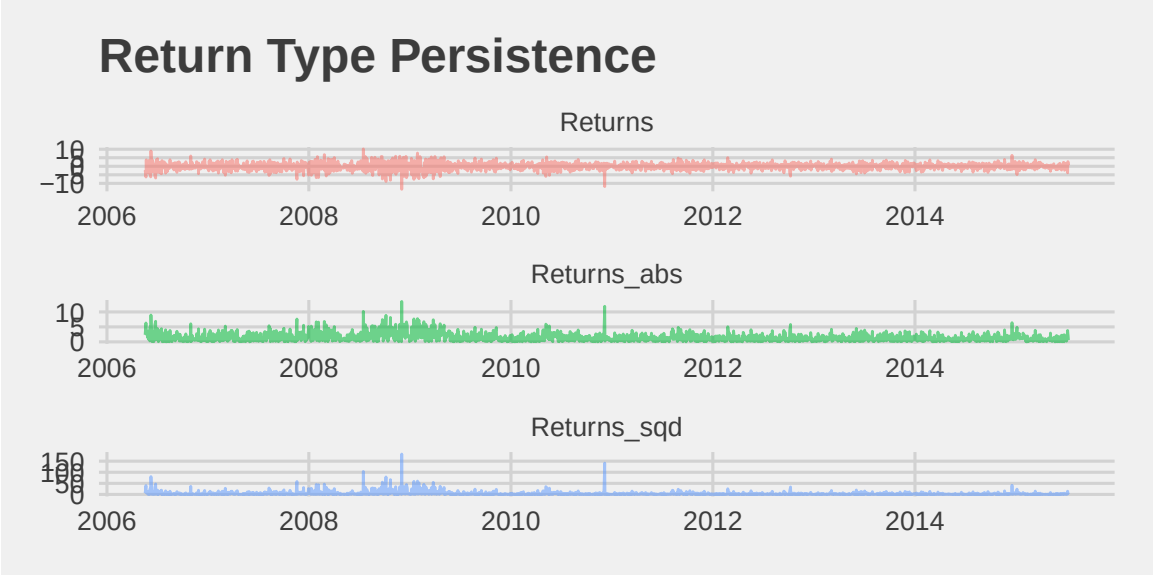

Figure 3.3: FSR

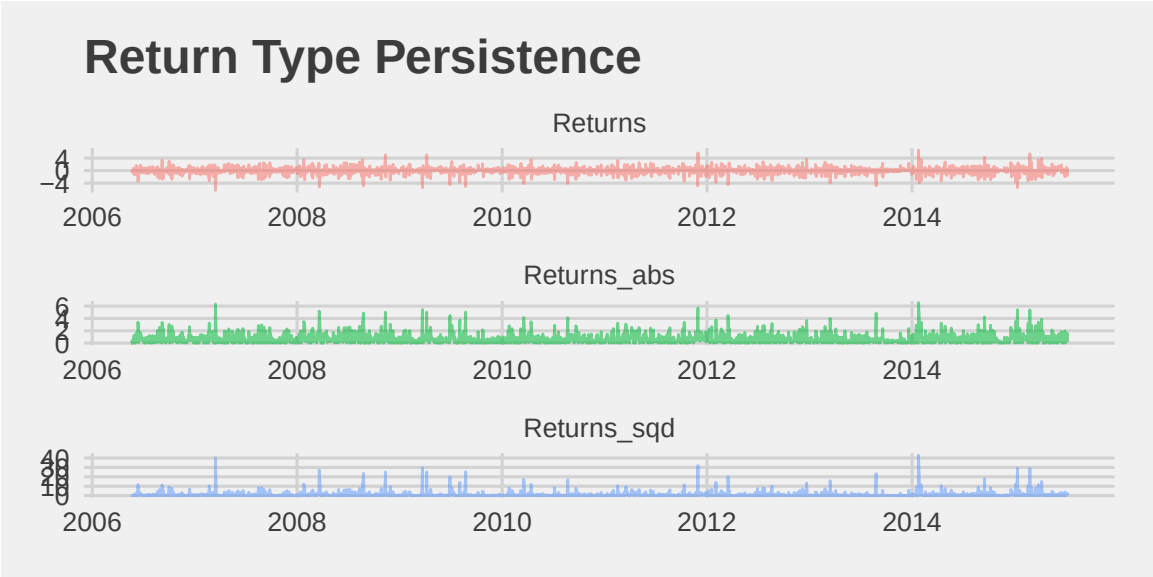

Figure 3.4: NBKP

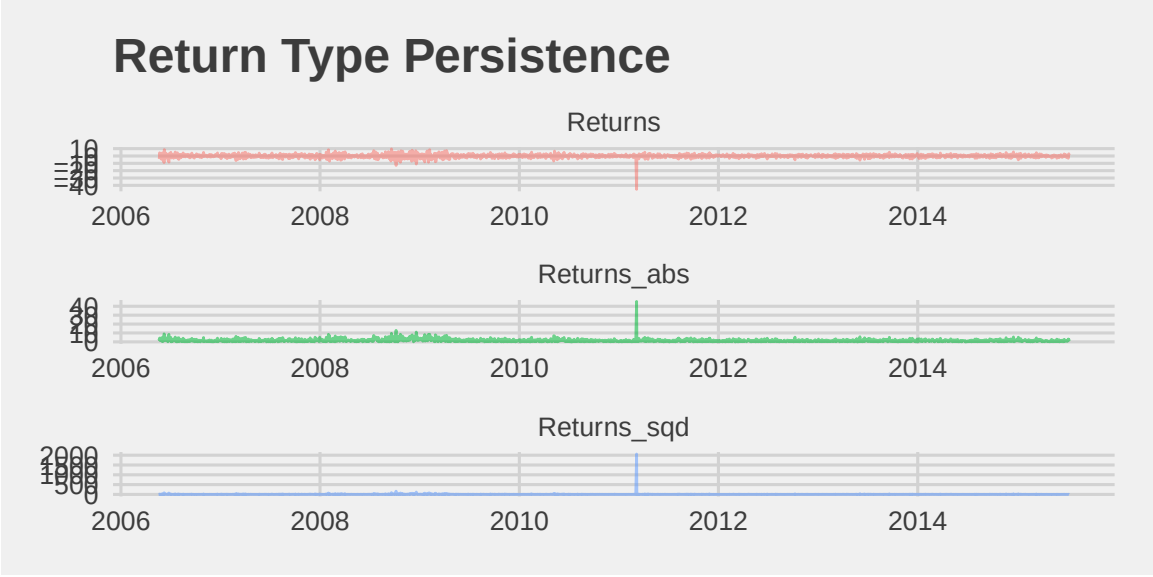

Figure 3.5: RMH

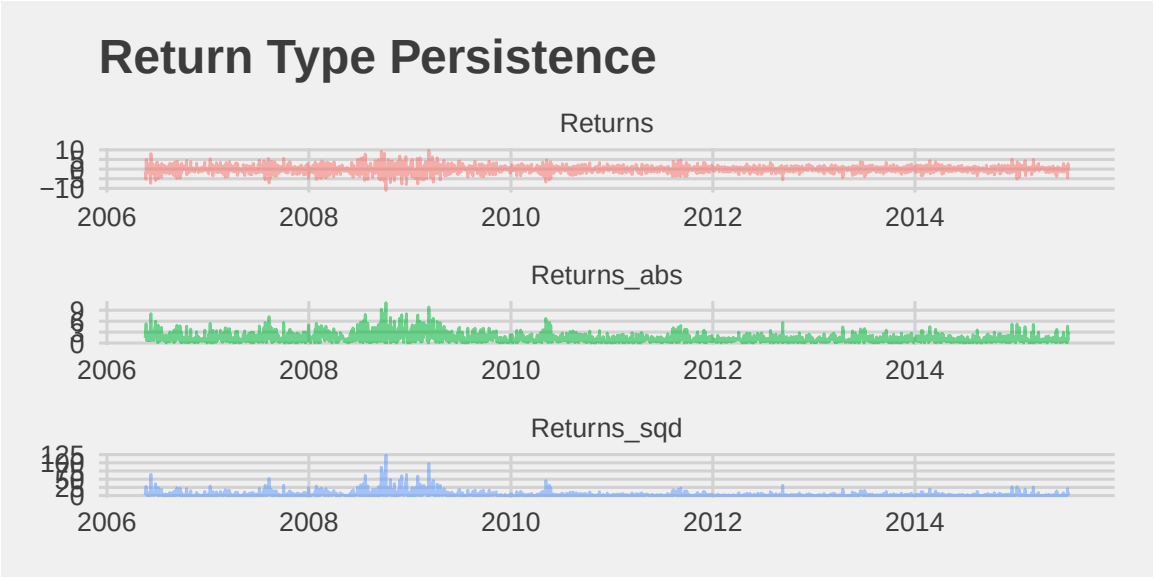

Figure 3.6: SBK

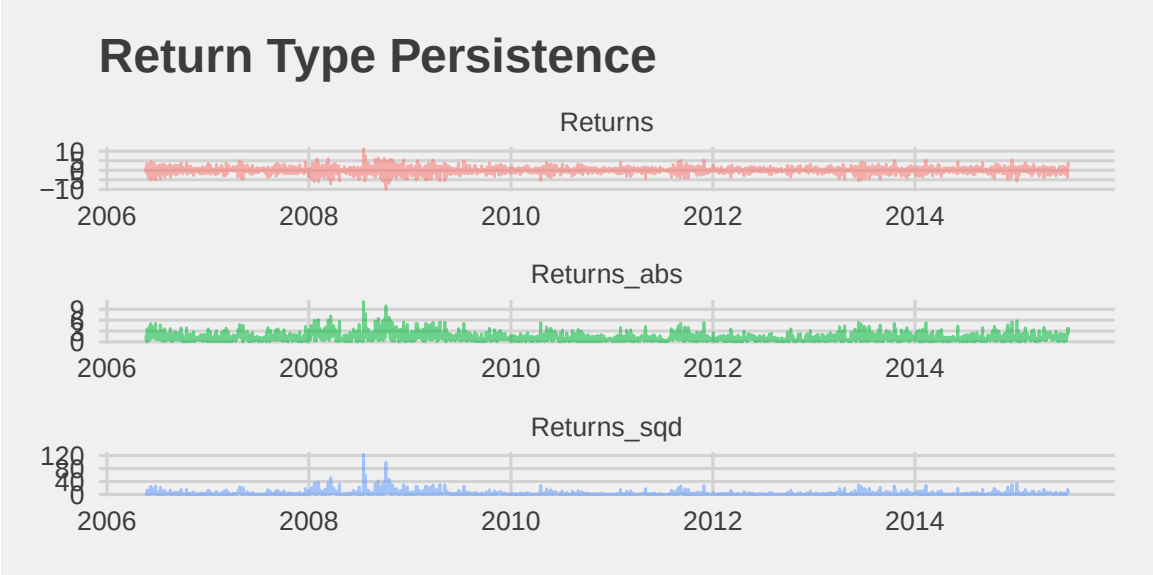

Figure 3.7: SLM

4. Cumulative returns for a portfolio

Below is the cumulative returns series of a portfolio that is equally weighted to each of the stocks, reweighted each year on the last day of June.

Figure 4.1: Portfolio cumulative returns

References

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