

Package ‘FamaFrench’

January 16, 2022

Type Package

Title What the Package Does in One 'Title Case' Line

Version 1.0

Date 2022-01-11

Author Your Name

Maintainer Your Name <your@email.com>

Description One paragraph description of what the package does
as one or more full sentences.

License GPL (>= 2)

Imports Rcpp (>= 1.0.5)

LinkingTo Rcpp

RoxygenNote 7.1.1

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FamaFrench-package	<i>A short title line describing what the package does</i>
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Description

A more detailed description of what the package does. A length of about one to five lines is recommended.

Details

This section should provide a more detailed overview of how to use the package, including the most important functions.

Author(s)

Your Name, email optional.

Maintainer: Your Name <your@email.com>

References

This optional section can contain literature or other references for background information.

See Also

Optional links to other man pages

Examples

```
## Not run:
## Optional simple examples of the most important functions
## These can be in \dontrun{} and \donttest{} blocks.

## End(Not run)
```

capm_regression

CAPM regression for various time windows

Description

CAPM regression for various time windows

Usage

```
capm_regression(x, window, freq)
```

Arguments

x	: portfolio level data frame
window	: months or days
freq	: monthly or daily

Value

beta coefficient

compute_correlation	<i>Compute correlation matrix</i>
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Description

Compute correlation matrix

Usage

```
compute_correlation(  
  data,  
  use = "complete.obs",  
  method = "pearson",  
  diagonal = 1,  
  quiet = TRUE,  
  shave_upper = TRUE  
)
```

Arguments

data	a matrix or data frame
use	see ?correlate
method	see ?correlate
diagonal	see ?correlate
quiet	see ?correlate
shave_upper	see ?correlate

Value

correlation data fram

compute_persistence	<i>Compute Persistence</i>
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Description

Compute Persistence

Usage

```
compute_persistence(data, var, tau, probs)
```

Arguments

data
var
tau
probs

rcpp_hello_world	<i>Simple function using Rcpp</i>
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Description

Simple function using Rcpp

Usage

```
rcpp_hello_world()
```

Examples

```
## Not run:  
rcpp_hello_world()  
  
## End(Not run)
```

rolling_capm_regression	<i>Rolling capm regressoin for each window and frequency</i>
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Description

Rolling capm regressoin for each window and frequency

Usage

```
rolling_capm_regression(x, window, freq)
```

Arguments

x	: portfolio level data frame
window	: months or days
freq	: monthly or daily

Value

result of the rolling regression

weighted_mean	<i>Wrapper of <code>weighted.mean()</code> to deal with NA in weights (w)</i>
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Description

Wrapper of `weighted.mean()` to deal with NA in weights (w)

Usage

```
weighted_mean(x, w, ..., na.rm = FALSE)
```

Arguments

x

w

...

na.rm

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