

IR Struktur

0 Overview

wrapper for all code

n. 11 >

2. 9.

Package
Variables
Funktionsbereichung

Out put

Laufvariable
out. Laufvariable
out. Hilfevariable

Scatix Raw, datesRaw, datesSax, dates Scatix
stocks stocks

Scatix - number of participants (7888)
stocks - NAS missing Dates.pdf datesAll

10 Data Import Preparation

Data Import
Data Import
Scatix
stocks

missing Dates.pdf

datesRaw, datesRaw, datesSax, dates Scatix

openxlsx

quantmod

20 Data Derivations

Scatix

Disp

Heston

Sheet

Stocks

ret, mu, C

time window

datesRaw, datesTest, datesEvalNames, datesEvalBew, datesEvalWeights

(length of time Window)

30 Data Visualization

Function colEvalDates, plotData, plotData.pdf

stocks

plot()

ggplot()

Disp ... pdf

Disp ... pdf

Heston.pdf

40 Analysis

Dispersion to Returns compareDisp
actual dispersion to actual return no lag
actual dispersion with future return (lag), no lag
(n=0), no lag

50 Optimization

Classic portfolio optimization

anRet, anRho, anC, retRisky, anRisky, CrispyRisky

mean Variance Diagram

with riskfree asset

without riskfree asset

Efficiency Line

without riskfree asset

with riskfree asset

Cleanup

with Scatinent

find optimal weights for goal function (grid search)

general setup grid, targetRho, targetVol, targetDisp, lagA

constant portfolio weights over time windows

x Disp, Cons/Test (calcEqual/Test)

different portfolio weights are test time windows

parallel for each window

IR Stanhar II

7.0 Visualization

- ▷ Functions
 - Evaluation of Varying Portfolio
 - plot Performance
 - Change of Weights
 - i.e.: change of weights with turnover
 - Summary Statistics
 - whole Analysis in One Command
- ▷ Classic Optimization
 - constant weights over time window
 - varying of portfolio weights
 - ① Classic
 - varying of portfolio weights no cash free asset / classic - No-Risk-Forfe
 - ▷ Seita Optimization
 - ▷ All together
 - Performance Allpdf
 - Summary All.pdf
 - Summary Statistics

2. 9.

time Window Name

calcEvalVarSeita, calcEvalVarSeitaX
plotPortfolio, plotPortfolioComplete
plotWeightsLines, plotWeightsLinesComplete
xtable

summaryClassic, summaryClassicComplete

PerformanceAllpdf
1 = Performance of
weights.pdf
summary.pdf