DATA EXTRACTION RCV.

LAFC ABK MCM

This file (the source `.Rnw` version of it) contains the setting for data generation. As can be seen below I generate 8 data sets. From the raw data I consider two subsets: the dow-jones stocks (dj) and a small sample of the 5 first stock (test). for each subset I save a censored and an uncensored version for both log-matrix and covariance transformations.

```
##       spec
## Data    Stocks Transformation
##   [1,] "dj"   "lmat"
##   [2,] "dj"   "lcov"
##   [3,] "test" "lcov"
##   [4,] "test" "lmat"
```

```
# Get the dates
dates <- read.table("dates")$V1
week <- strftime(dates, format = "%Y-%W")
month <- strftime(dates, format = "%Y-%m")
cat(length(unique(week)), " weeks and ", length(unique(month)), " months\n",
    sep = "")
## 315 weeks and 72 months
# Distribution of the number of days per week and month
print(table(table(week)))
##
##   1   3   4   5
##   2  16  40 257
print(table(table(month)))
##
## 18 19 20 21 22 23
##  1 11 21 18 13  8
```

```
## .........................................................................
##  Extracting data for stock set: dj . Contains  30
##  stocks.
## Stock Names and Index:
##   AA 98
##   MO 27
##   AXP 225
##   T 259
##   BAC 228
##   BA 57
##   CAT 51
```

```
##    CVX 31
##    CSCO 302
##    KO 9
##    DD 13
##    XOM 16
##    GE 20
##    HPQ 118
##    HD 262
##    INTC 227
##    IBM 23
##    JNJ 72
##    JPM 186
##    KFT 417
##    MCD 168
##    MRK 77
##    MSFT 2
##    PFE 69
##    PG 48
##    UTX 47
##    VZ 257
##    WMT 214
##    DIS 110
##    MMM 76
##  Aggregating by weeks and month.
##  ...............................................................
##  Extracting data for stock set: test . Contains  6
##  stocks.
## Stock Names and Index:
##    A 1
##    B 2
##    C 3
##    D 4
##    E 5
##    F 6
##  Aggregating by weeks and month.
##
##
##
##  ...................................................
##   Data Saving:
##
##  Total number of specifications: 4
##
##  Stock Index: dj, Transformation: lmat.
##  File names: CRK.dj.lmat
##
##  Stock Index: dj, Transformation: lcov.
##  File names: CRK.dj.lcov
```

```
##
##  Stock Index: test, Transformation: lcov.
##  File names: CRK.test.lcov
##
##  Stock Index: test, Transformation: lmat.
##  File names: CRK.test.lmat
##
##
## And we're done
##
##  Time used to generate the files, in seconds:
## 120.7
```