

Beta Calculation 1 Yr Lookback (Monthly Data)

A tibble: 112,822 × 5

Groups: DATE\_START [25]

DATE_START <date>	CUSIP <chr>	RET <dbl>	VWRETD <dbl>	roll_beta <dbl>
1996-01-01	00036020	-0.065217	0.028121	4.489064949
1996-01-01	00036110	-0.057045	0.028121	0.549574420
1996-01-01	00057310	-0.209302	0.028121	4.265657681
1996-01-01	00075210	-0.053672	0.028121	-0.187366274
1996-01-01	00077R10	0.090909	0.028121	-1.783151728
1996-01-01	00078110	-0.693548	0.028121	5.898655643
1996-01-01	00078210	0.000000	0.028121	4.223290166
1996-01-01	00079410	0.065041	0.028121	-0.606989006
1996-01-01	00087810	0.250000	0.028121	6.653683707
1996-01-01	00088630	0.058219	0.028121	5.291647901
1996-01-01	00088E10	0.283333	0.028121	-1.725993906
1996-01-01	00094410	-0.326087	0.028121	8.167665098
1996-01-01	00095010	0.045455	0.028121	3.705269724
1996-01-01	00095710	0.015315	0.028121	0.525614196
1996-01-01	00100410	0.333333	0.028121	1.594441691
1996-01-01	00103010	-0.134529	0.028121	4.042025957
1996-01-01	00103110	0.028409	0.028121	-0.090114156
1996-01-01	00105510	0.094828	0.028121	0.517682485
1996-01-01	00105810	-0.260870	0.028121	5.610587130
1996-01-01	00107710	-0.065217	0.028121	0.083692803
1996-01-01	00108410	-0.044118	0.028121	1.710298983
1996-01-01	00108M10	0.058824	0.028121	3.700641912
1996-01-01	00120410	0.025316	0.028121	-0.186607739
1996-01-01	00123010	0.200000	0.028121	4.123268156
1996-01-01	00125010	0.078947	0.028121	0.137348778

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Previous123456...40Next

Beta Calculation 2 Yr Lookback (Monthly Data)

A tibble: 99,342 × 5

Groups: DATE\_START [24]

DATE_START <date>	CUSIP <chr>	RET <dbl>	VWRETD <dbl>	roll_beta <dbl>
1997-01-01	00036020	0.333333	0.053441	0.647427039
1997-01-01	00036110	-0.136529	0.053441	1.025816650
1997-01-01	00057310	1.500000	0.053441	1.229799327
1997-01-01	00075210	0.012579	0.053441	0.843169976
1997-01-01	00077R10	0.114286	0.053441	0.091602580
1997-01-01	00078210	0.010000	0.053441	1.169122323
1997-01-01	00079410	0.057851	0.053441	-1.420428120
1997-01-01	00087810	0.366667	0.053441	0.586431569
1997-01-01	00088630	0.152610	0.053441	2.836112821
1997-01-01	00088E10	-0.076923	0.053441	-0.724849706
1997-01-01	00094410	0.371429	0.053441	4.935527939
1997-01-01	00095010	0.036649	0.053441	0.823779495
1997-01-01	00095710	0.025676	0.053441	0.279656769
1997-01-01	00100410	0.000000	0.053441	-0.365749023
1997-01-01	00103110	-0.036364	0.053441	-1.368053306
1997-01-01	00105510	-0.070175	0.053441	-0.010340760
1997-01-01	00105810	-0.033333	0.053441	0.338927081
1997-01-01	00107710	0.088235	0.053441	1.049573083
1997-01-01	00108410	0.030568	0.053441	2.803765181
1997-01-01	00108M10	-0.200000	0.053441	1.057994714
1997-01-01	00120410	-0.011834	0.053441	0.108913322
1997-01-01	00125010	-0.037594	0.053441	0.239623375
1997-01-01	00130310	0.130435	0.053441	4.582307049
1997-01-01	00130H10	0.276882	0.053441	0.035851623
1997-01-01	00154710	0.015773	0.053441	1.087243500

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Previous123456...40Next

## Beta Calculation 3 Yr Lookback (Monthly Data)

A tibble: 87,498 x 5      Groups: DATE\_START [23]

DATE_START <date>	CUSIP <chr>	RET <dbl>	VWRET <dbl>	roll_beta <dbl>
1998-01-01	00036020	0.074380	0.004511	0.981361554
1998-01-01	00036110	0.174194	0.004511	0.193582840
1998-01-01	00057310	0.565217	0.004511	0.671609447
1998-01-01	00075210	-0.050000	0.004511	0.764194477
1998-01-01	00077R10	0.031414	0.004511	1.593713102
1998-01-01	00078210	-0.194444	0.004511	1.170224200
1998-01-01	00079410	-0.038985	0.004511	1.252494793
1998-01-01	00087B10	-0.111111	0.004511	0.312914628
1998-01-01	00088630	-0.543413	0.004511	2.187243738
1998-01-01	00088E10	0.057692	0.004511	-1.116364379
1998-01-01	00094410	0.333333	0.004511	3.139739018
1998-01-01	00095010	-0.042017	0.004511	1.255194844
1998-01-01	00095710	0.003926	0.004511	0.419705359
1998-01-01	00100410	-0.125000	0.004511	-0.496183577
1998-01-01	00103110	0.085020	0.004511	-0.57875331
1998-01-01	00105510	0.064792	0.004511	0.712938186
1998-01-01	00105810	-0.144737	0.004511	1.023397301
1998-01-01	00107710	0.058824	0.004511	2.712705696
1998-01-01	00108410	-0.074786	0.004511	1.455183948
1998-01-01	00108M10	-0.010526	0.004511	1.179647134
1998-01-01	00120410	-0.030581	0.004511	0.482953733
1998-01-01	00125010	-0.095406	0.004511	0.013768612
1998-01-01	00130310	0.064516	0.004511	2.625937860
1998-01-01	00130H10	-0.081769	0.004511	1.279101260
1998-01-01	00154710	0.017668	0.004511	0.753968165

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## Beta with Different Lookbacks (Daily Data)

Description: df [129,787 x 7]

CUSIP <chr>	BK_START <date>	beta_1_month <dbl>	beta_3_month <dbl>	beta_6_month <dbl>	beta_1_year <dbl>
00030710	2015-01-01	1.129153e+00	0.421347863	0.421347863	0.421347863
00030710	2016-01-01	-4.358705e-01	0.372975068	0.917296198	1.139916882
00030710	2017-01-01	-2.541367e+00	1.191307717	1.025198149	1.250369772
00030710	2018-01-01	2.699676e+00	3.379626509	1.911342884	1.218425954
00030710	2019-01-01	2.267518e+00	0.911904188	0.951648980	1.024719653
00030710	2020-01-01	NA	-0.261477537	3.177299955	2.979851250
00036020	1997-01-01	-2.975855e-02	-0.689799753	-0.297803144	0.356356780
00036020	1998-01-01	-1.343516e+00	0.377212780	0.332665434	0.239602833
00036020	1999-01-01	5.903525e-01	0.267326918	0.752176007	0.710502865
00036020	2000-01-01	-1.644841e-01	-0.127995866	0.155910251	0.301985982
00036020	2001-01-01	9.067796e-01	0.516990333	0.572431902	0.234148163
00036020	2002-01-01	-3.928946e-01	0.192333770	0.449507422	0.471283775
00036020	2003-01-01	1.577789e+00	0.800333508	0.655531235	0.622415366
00036020	2004-01-01	2.096804e+00	2.248000490	1.146112141	0.985769518
00036020	2005-01-01	4.154602e-01	1.255063313	1.571135755	1.146506425
00036020	2006-01-01	6.220719e-01	1.539609872	1.415017975	1.140595756
00036020	2007-01-01	1.849062e+00	2.860757938	2.973318941	2.135871276
00036020	2008-01-01	1.639836e+00	1.535180471	1.659308357	1.615879833
00036020	2009-01-01	1.448991e+00	1.008644260	1.084938773	1.131750295
00036020	2010-01-01	7.936257e-01	0.921172927	0.893644687	1.215817053
00036020	2011-01-01	1.414712e+00	1.053281869	1.300812909	1.123615149
00036020	2012-01-01	1.796382e+00	2.130816235	1.709335536	1.620364676
00036020	2013-01-01	4.436150e-01	0.818649456	1.186179599	1.318189409
00036020	2014-01-01	2.663782e+00	1.979773556	1.967856594	1.347699997
00036020	2015-01-01	1.025554e+00	1.036589596	1.324607379	1.753620766

1-25 of 129,787 rows      Previous 1 2 3 4 5

Beta with Different Lookbacks - Welch Winsorization (Daily Data)

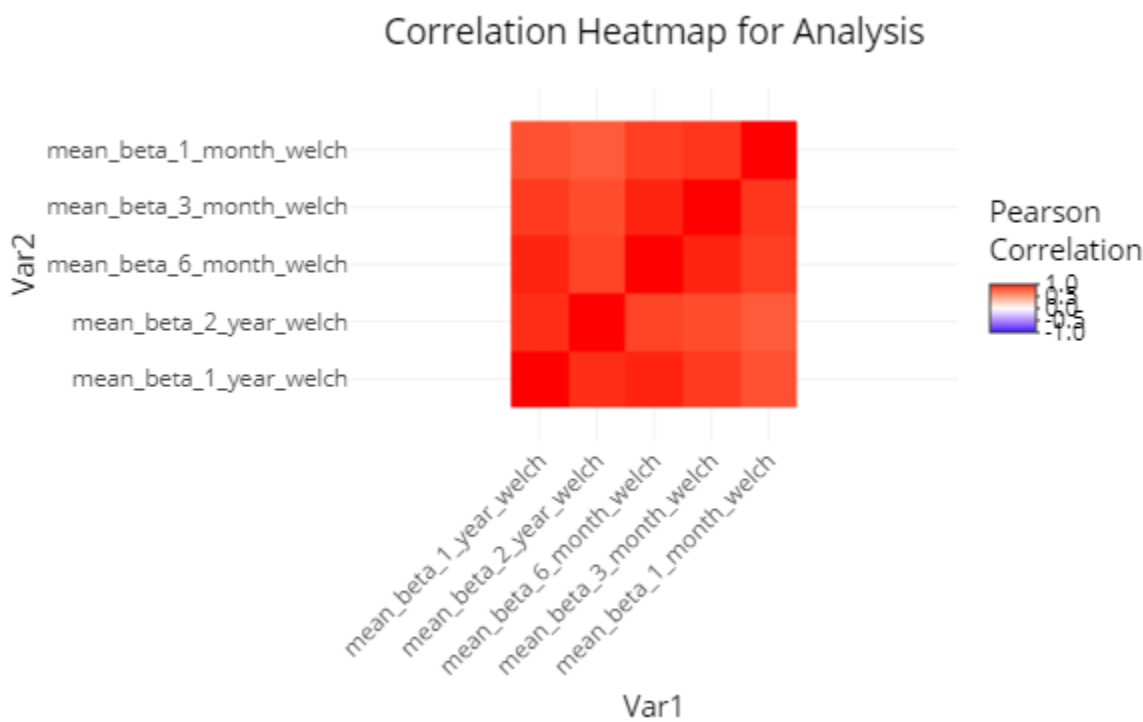
Description: df [129,787 x 7]

CUSIP <chr>	BK_START <date>	beta_1_month_welch <dbl>	beta_3_month_welch <dbl>	beta_6_month_welch <dbl>	beta_1_year_welch <dbl>	beta_2_year_welch <dbl>
00030710	2015-01-01	0.873305402	0.515742259	0.515742259	0.515742259	0.515742259
00030710	2016-01-01	0.131158902	0.543004966	0.939723480	1.116479558	1.116479558
00030710	2017-01-01	-0.427716023	0.544826306	0.732686606	1.153596824	1.153596824
00030710	2018-01-01	1.474756288	2.247593550	1.233111656	1.137491869	1.137491869
00030710	2019-01-01	2.064835304	1.307812875	1.282775044	1.177475032	1.177475032
00030710	2020-01-01	NA	0.579389923	2.114711971	2.002509850	2.002509850
00036020	1997-01-01	0.509579210	0.148817589	0.211995623	0.735415954	0.735415954
00036020	1998-01-01	-0.308050367	0.510554702	0.442017430	0.459571245	0.459571245
00036020	1999-01-01	0.537008626	0.403115266	0.749425049	0.716563738	0.716563738
00036020	2000-01-01	0.283192432	0.011168092	0.121517025	0.260641464	0.260641464
00036020	2001-01-01	0.713439484	0.470488611	0.536015813	0.311929472	0.311929472
00036020	2002-01-01	-0.326373701	0.344180021	0.519308310	0.500375897	0.500375897
00036020	2003-01-01	1.524032388	0.804801081	0.652013330	0.653349314	0.653349314
00036020	2004-01-01	1.906372683	1.900905587	1.085331236	0.904049970	0.904049970
00036020	2005-01-01	0.632509525	1.222361468	1.343979658	1.081030600	1.081030600
00036020	2006-01-01	0.692898214	1.399588979	1.404534531	1.078838675	1.078838675
00036020	2007-01-01	1.387221336	2.103113839	2.312121074	1.943489330	1.943489330
00036020	2008-01-01	1.641248003	1.531010680	1.592395229	1.496609497	1.496609497
00036020	2009-01-01	1.408802966	1.001148296	1.069593452	1.124835099	1.124835099
00036020	2010-01-01	0.771728217	0.910642715	0.842005277	1.211836017	1.211836017
00036020	2011-01-01	1.542021265	1.041924018	1.267859583	1.106628326	1.106628326
00036020	2012-01-01	1.755941348	2.076489191	1.689252021	1.594478390	1.594478390
00036020	2013-01-01	0.512604990	0.873811838	1.200120116	1.308621587	1.308621587
00036020	2014-01-01	2.190247543	1.669737817	1.742098186	1.289705749	1.289705749
00036020	2015-01-01	0.991103782	1.014726653	1.257981967	1.603924247	1.603924247

1-25 of 129,787 rows

Previous12345

Correlation Heatmap for all Betas Welch (Daily Data)



## Mean Beta 1 Yr Lookback Industry wise (Daily Data)

