Package 'randPort'

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Type Package

Title Generate Random or Matching Portfolios

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Depends R (>= 2.15.0), MASS

Description Creates random Portfolios to test the skill of a portfolio manager

LazyLoad yes

Collate 'getWeights.R' 'AllClasses.R' 'randPort.R'

R topics documented:

`getWeights` *Generates weights to a new portfolio, randomly, and fulfilling equality constraints. Fulfills equality constraints while maintaining randomness by using a Monte Carlo Random Walk.*

Description

Generates weights to a new portfolio, randomly, and fulfilling equality constraints. Fulfills equality constraints while maintaining randomness by using a Monte Carlo Random Walk.

Usage

```
getWeights(Emat, x0, n)
```

Arguments

Emat	This is the matrix of the equality constraint coefficients
x0	An original solution to the constraints
n	Number of random solutions to output

Examples

```
Emat = matrix(1, ncol = 3, nrow = 1)
x0 = c(.3, .3, .4)
getWeights(Emat, x0, 1)
```

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