<https://www.r-bloggers.com/a-gentle-introduction-to-finance-using-r-efficient-frontier-and-capm-part-1/>

<https://rviews.rstudio.com/2017/10/11/from-asset-to-portfolio-returns/>

**[Introduction to Portfolio Returns](https://rviews.rstudio.com/2017/10/11/from-asset-to-portfolio-returns/)**

2017-10-11

by Jonathan Regenstein

Today, we go back a bit to where we probably should have started in the first place, but it wouldn’t have been as much fun. In our previous work on [volatility](https://rviews.rstudio.com/2017/07/12/introduction-to-volatility/), we zipped through the steps of data import, tidy and transformation. Let’s correct that oversight and do some spade work on transforming daily asset prices to monthly portfolio log returns.

Our five-asset portfolio will consist of the following securities and weights:

<https://www.r-bloggers.com/r-and-finance/>

<https://www.r-bloggers.com/reproducible-finance-with-r-the-sharpe-ratio/>

<https://www.r-bloggers.com/reproducible-finance-with-r-the-sharpe-ratio/>

**A Gentle Introduction to Finance using R: Efficient Frontier and CAPM – Part 1**

<https://www.r-bloggers.com/a-gentle-introduction-to-finance-using-r-efficient-frontier-and-capm-part-1/>

**Introduction to Asset Allocation**

<https://www.r-bloggers.com/introduction-to-asset-allocation/>

<https://www.r-bloggers.com/controlling-multiple-risk-measures-during-construction-of-efficient-frontier/>

**Controlling multiple risk measures during construction of efficient frontier**