

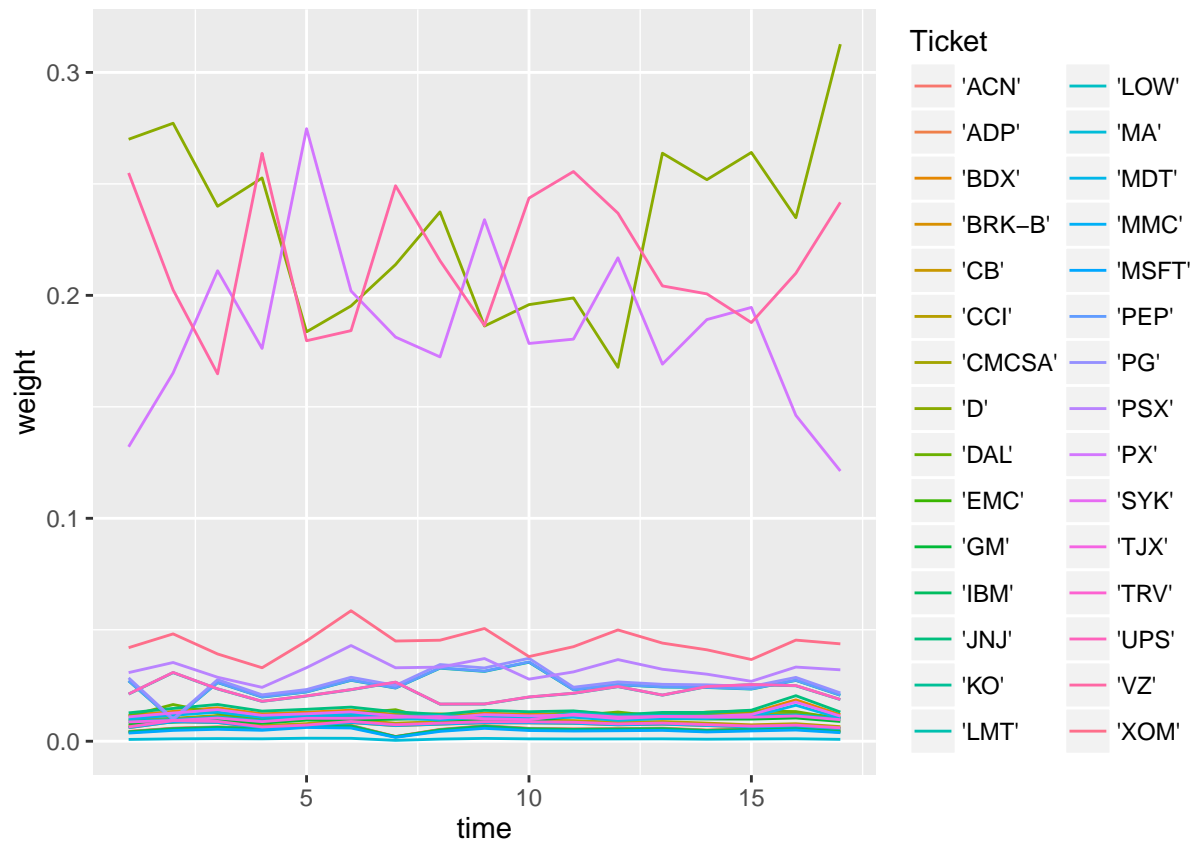
# Risk Parity Plots

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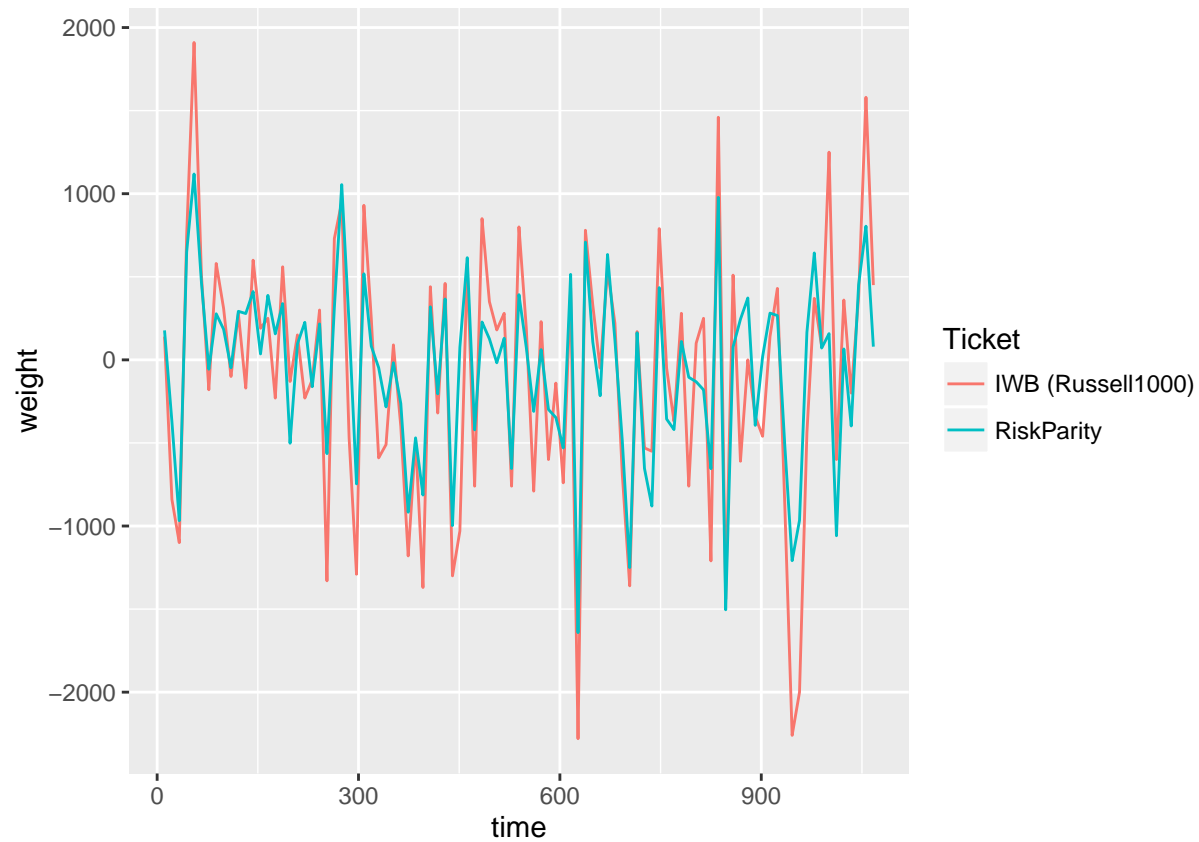
## weights change

```
read.csv('~/.Desktop/riskp/weights2.csv', header=TRUE, sep=',') %>%  
  gather(time, weight, -Ticket) %>%  
  mutate(time=as.numeric(substr(time, 2, length(time)+1))) %>%  
  ggplot(aes(x=time, y=weight, col=Ticket)) + geom_line()
```



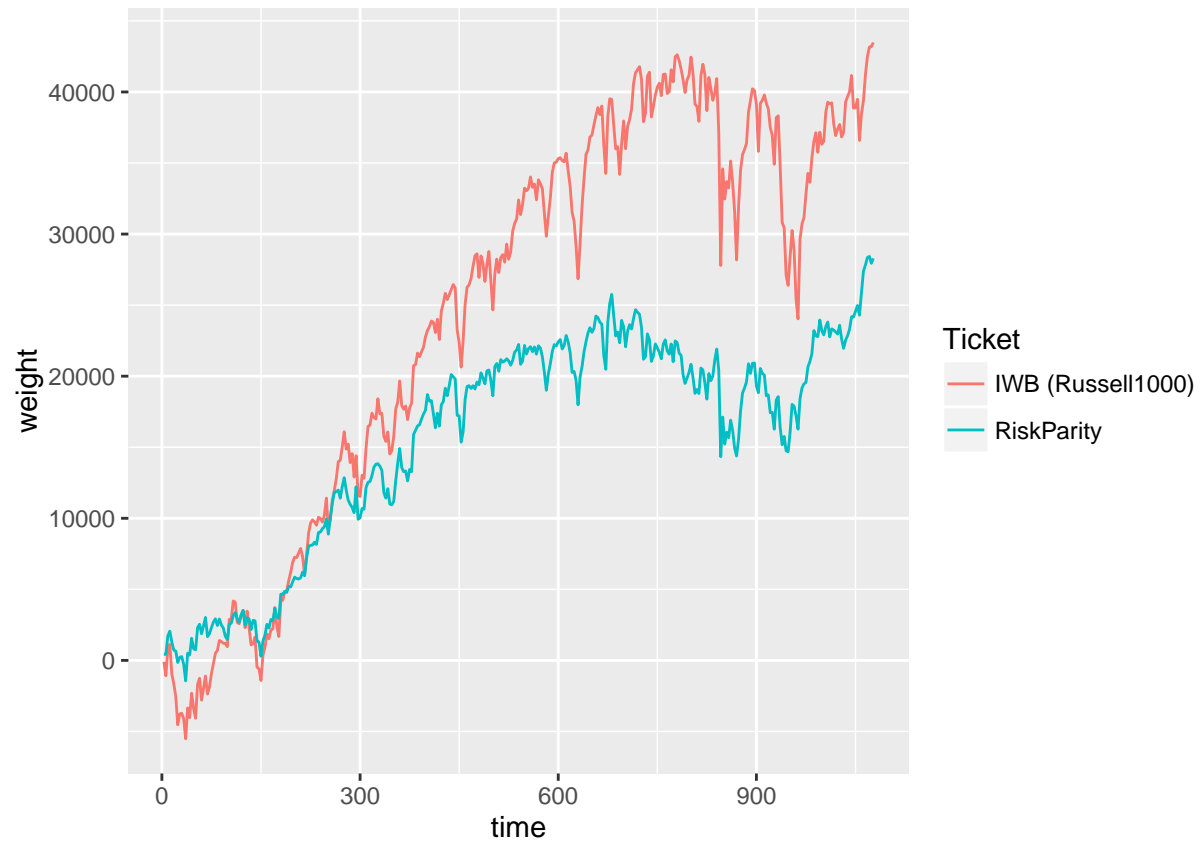
```
# daily return
```

```
read.csv('~/Desktop/riskp/dailyReturn.csv', header=TRUE, sep=',') %>%  
  gather(time, weight, -Ticket) %>%  
  mutate(time=as.numeric(substr(time, 2, length(time)+1))) %>%  
  filter(time %% 11 == 0) %>%  
  ggplot(aes(x=time, y=weight, col=Ticket)) + geom_line()
```



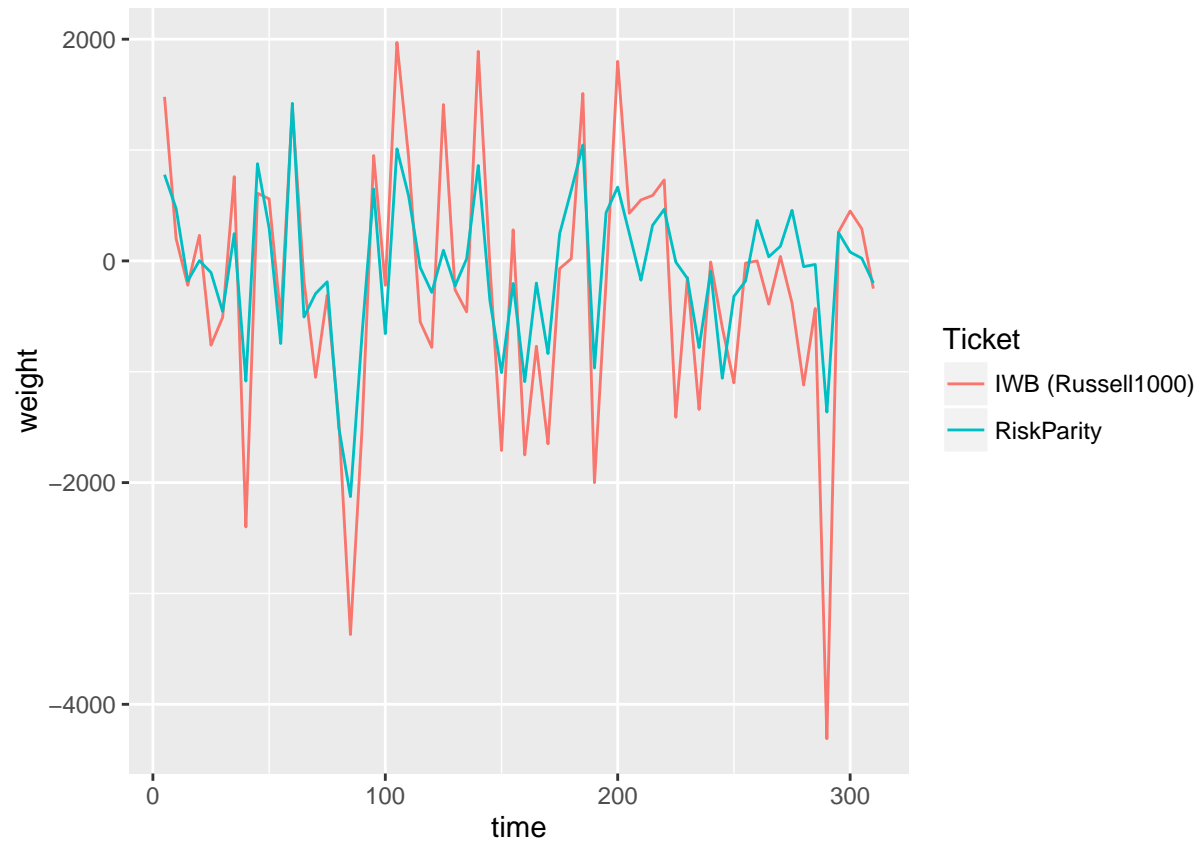
```
# cumulative return
```

```
read.csv('~/Desktop/riskp/cumulativeReturn.csv', header=TRUE, sep=',') %>%  
  gather(time, weight, -Ticket) %>%  
  mutate(time=as.numeric(substr(time, 2, length(time)+1))) %>%  
  filter(time %% 3 == 0) %>%  
  ggplot(aes(x=time, y=weight, col=Ticket)) + geom_line()
```



```
# Brexit daily return
```

```
read.csv('~/Desktop/riskp/brexitDaily.csv', header=TRUE, sep=',') %>%  
  gather(time, weight, -Ticket) %>%  
  mutate(time=as.numeric(substr(time, 2, length(time)+1))) %>%  
  filter(time %% 5 == 0) %>%  
  ggplot(aes(x=time, y=weight, col=Ticket)) + geom_line()
```



```
# Brexit cumulative return
```

```
read.csv('~\\Desktop\\riskp\\brexitCumulative.csv', header=TRUE, sep=',') %>%  
  gather(time, weight, -Ticket) %>%  
  mutate(time=as.numeric(substr(time, 2, length(time)+1))) %>%  
  ggplot(aes(x=time, y=weight, col=Ticket)) + geom_line()
```

