Risk Parity Plots

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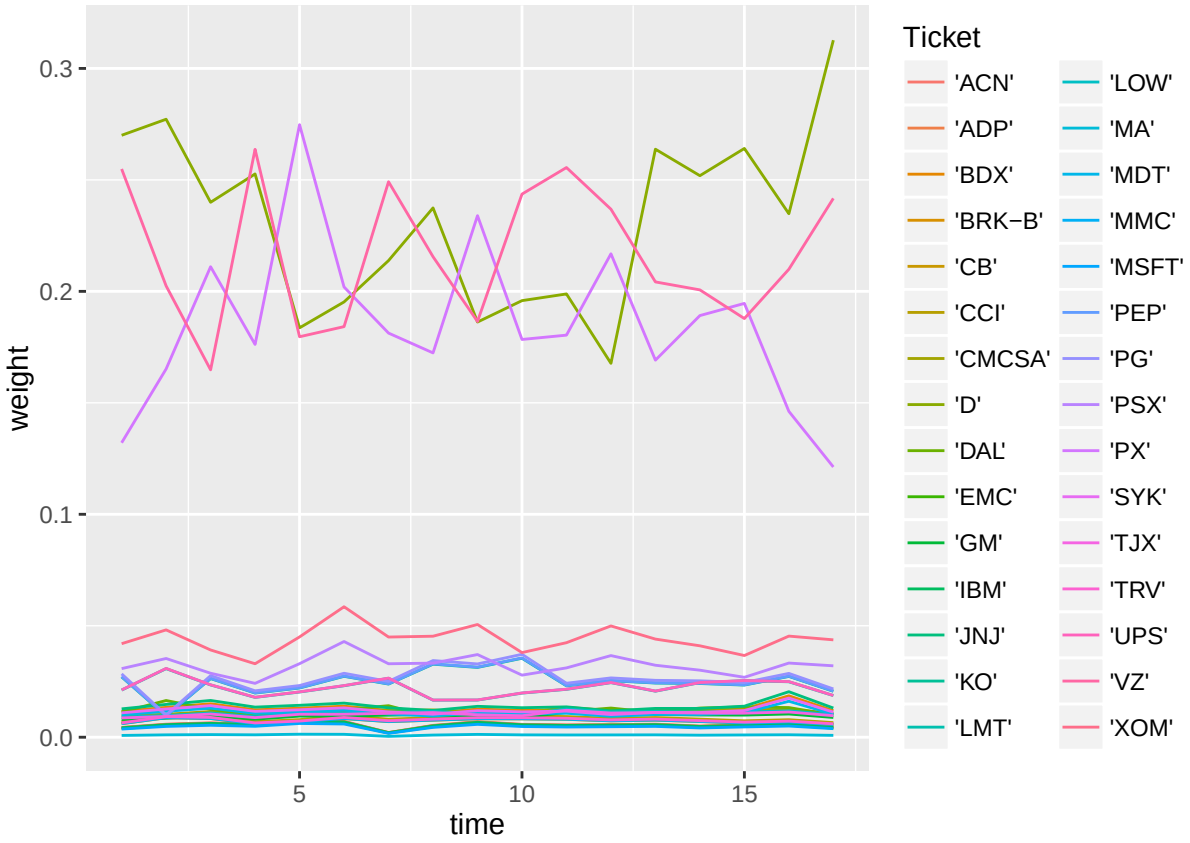
July 25, 2016

weights change

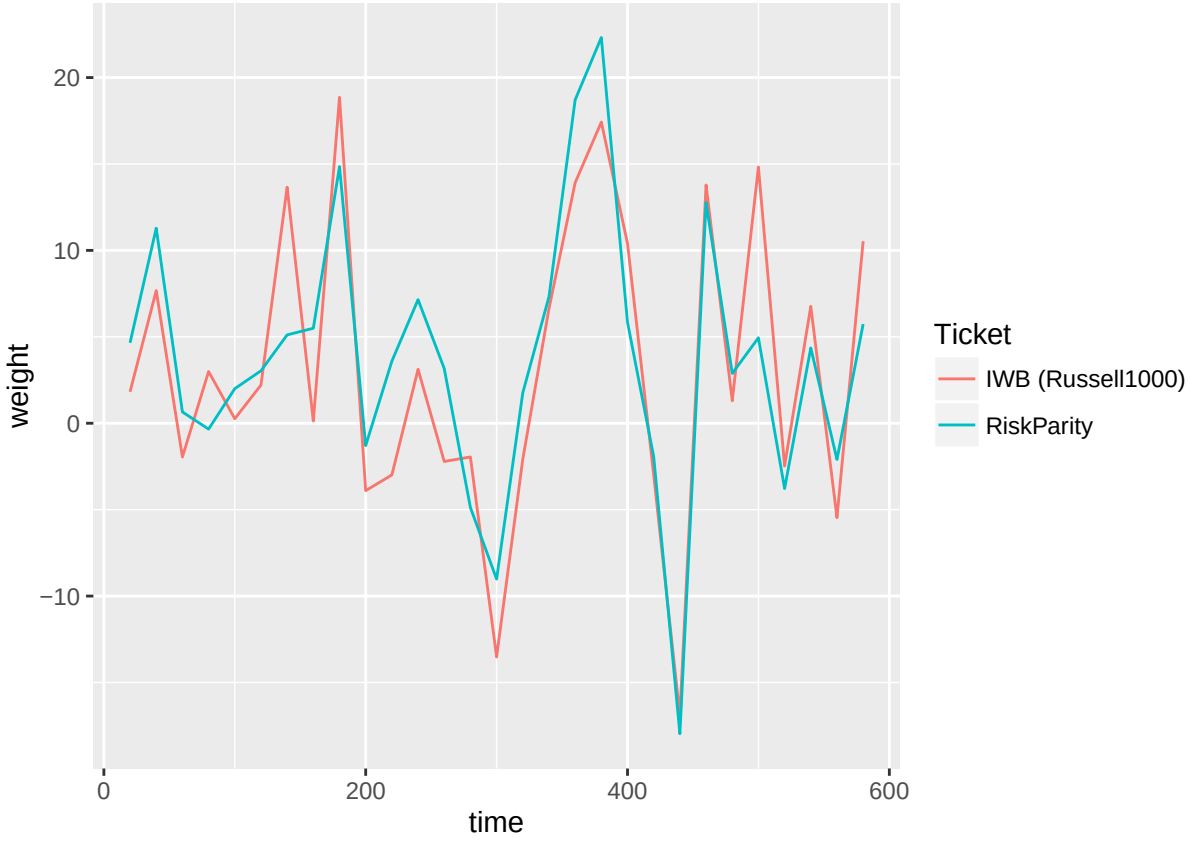
```
read.csv('~/Desktop/innovation/riskp/weights2.csv', header=TRUE, sep=',') %>%
  gather(time, weight, -Ticket) %>%
  mutate(time=as.numeric(substr(time, 2, length(time)+1))) %>%
  ggplot(aes(x=time, y=weight, col=Ticket)) + geom_line()
```



daily return, before brexit

general trend up, similar volatility as the market

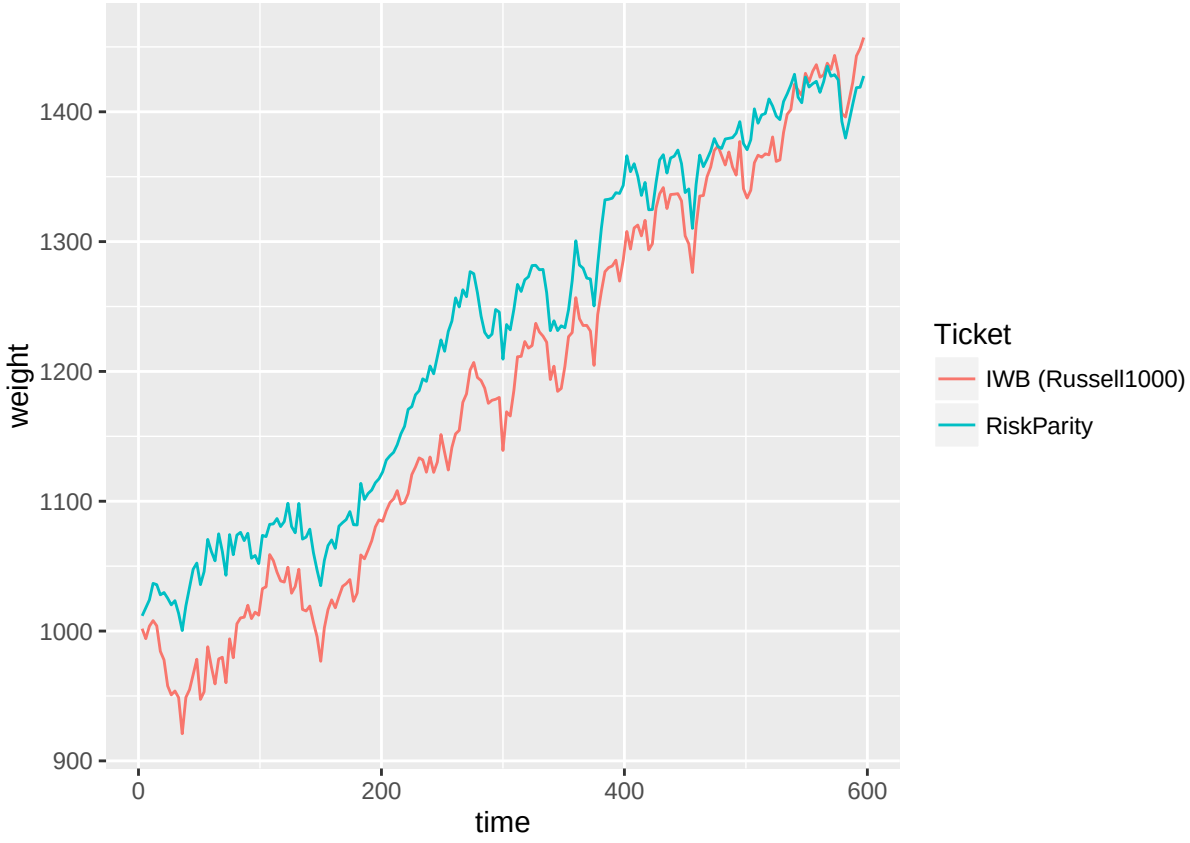
```
read.csv('~/Desktop/innovation/riskp/dailyReturn.csv', header=TRUE, sep=',') %>%
  gather(time, weight, -Ticket) %>%
  mutate(time=as.numeric(substr(time, 2, length(time)+1))) %>%
  filter(time %% 20 == 0) %>%
  filter(time < 600) %>%
  ggplot(aes(x=time, y=weight, col=Ticket)) + geom_line()
```



cumulative return, before brexit

general trend up, colsely following the market trend

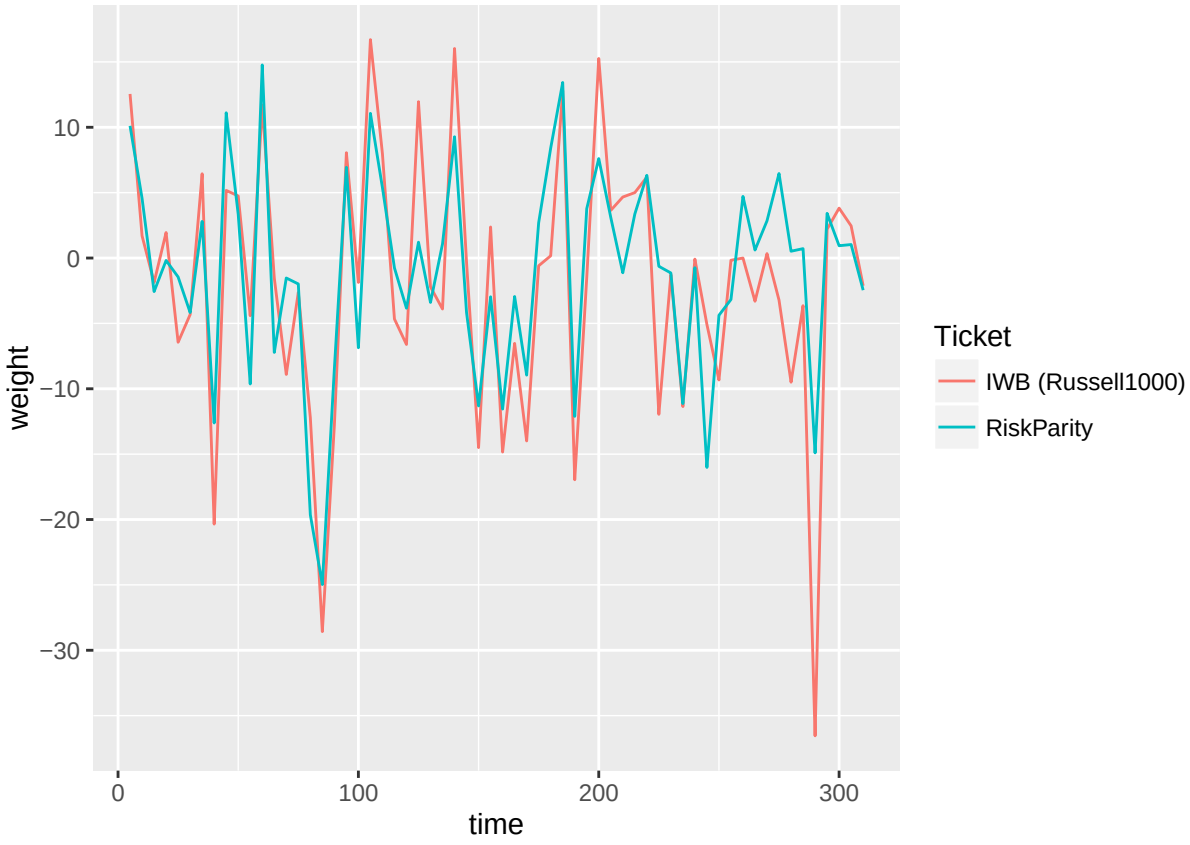
```
read.csv('~/Desktop/innovation/riskp/cumulativeReturn.csv', header=TRUE, sep=',') %>%
  gather(time, weight, -Ticket) %>%
  mutate(time=as.numeric(substr(time, 2, length(time)+1))) %>%
  filter(time %% 3 == 0) %>%
  filter(time < 600) %>%
  ggplot(aes(x=time, y=weight, col=Ticket)) + geom_line()
```



Brexit daily return

Volatile period, less volatile than the market

```
read.csv('~/Desktop/innovation/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

Investing risk parity portfolio at a volatile period gives higher return

```
read.csv('~/Desktop/innovation/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()
```