Portfolio Stress Testing

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Summary

The Data

Table 1: Tickers by Sector in Portfolio Stress Models

Tickers	Sector
BAC	Financials
JPM	Financials
WFC	Financials
AAPL	Tech
MSFT	Tech
GOOG	Tech
NEE	Utilities
DUK	Utilities
AMZN	Consumer Discretionary
DIS	Consumer Discretionary
PG	Consumer Staples
KO	Consumer Staples
XOM	Energy
CVX	Energy
JNJ	Healthcare
UNH	Healthcare
BA	Industrials
MMM	Industrials
VZ	Telecom
T	Telecom
DWDP	Materials
MON	Materials

```
## Parsed with column specification:
## cols(
##   .default = col_double(),
##   `Scenario Name` = col_character(),
##   tickers = col_character(),
##   Stress = col_integer()
## )
```

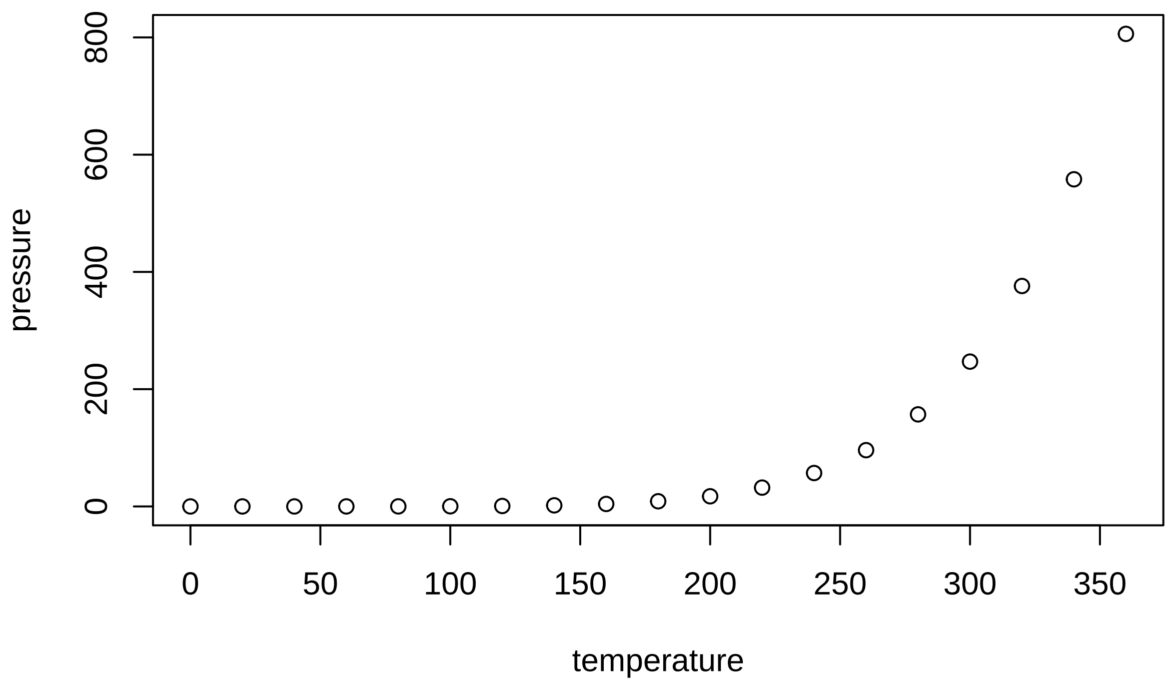
```
## See spec(...) for full column specifications.
```

Scenario Name	Real GDP growth	Nominal GDP growth	Real disposable income growth	Nominal disposable income
Actual	7.6	20.0	8.1	

Scenario Name	Real GDP growth	Nominal GDP growth	Real disposable income growth	Nominal disposable income
Actual	8.5	19.8	-1.5	
Actual	-2.9	4.6	-0.1	
Actual	4.7	12.4	8.4	
Actual	-4.6	2.8	0.8	
Actual	-6.5	-1.2	0.5	

Models

You can also embed plots, for example:



Note that the `echo = FALSE` parameter was added to the code chunk to prevent printing of the R code that generated the plot.