Portfolio

Intro to Porfolio Analysis in R

Diversify investment -> porfolio -> increase return's expectation and reduce the risk. Hence, we need to test our investment strategy, it is called: backtesting. Backtesting are tested using historical data. We also need to use an online performance monitoring.

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           KO.Open KO.High KO.Low KO.Close KO.Volume KO.Adj
2003-01-02  22.075  22.495 22.025   22.425   9358800    11.
2003-01-03  22.430  22.460 22.110   22.370   6184400    11.
2003-01-06  22.300  22.575 22.170   22.460   7796000    11.
2003-01-07  22.250  22.375 22.100   22.180   7628000    11.
2003-01-08  22.300  22.375 21.950   22.035   6403600    11.
2003-01-09  21.950  22.340 21.850   22.265   9030200    11.
           PEP.High PEP.Low PEP.Close PEP.Volume PEP.Adjust
2003-01-02    43.20   42.12     43.10    3522600     24.399
2003-01-03    43.49   42.78     43.40    3153400     24.569
2003-01-06    43.68   42.79     42.96    4139400     24.320
2003-01-07    42.81   42.00     42.18    4796800     23.878
2003-01-08    42.96   42.40     42.70    4514600     24.173
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