

Digital Tools for Finance

Title

Filip, Jordan, Silvia, Villem

- 1** **Section 1**

- 2** **Section 2**

- 3** **Section 3**

- 4** **Section 4**

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Moreira Muir Strategy Results starting 1946						
Statistic	Mkt $^{\sigma}$	SMB $^{\sigma}$	HML $^{\sigma}$	Mkt	SMB	HML
Avg Total Return	0.83	0.24	0.57	0.86	0.35	0.62
Avg Excess Return	0.51	-0.09	0.25	0.53	0.03	0.29
Std Excess Return	4.25	2.8	2.65	4.25	2.81	2.65
Sharpe Geometric	0.41	-0.11	0.32	0.44	0.03	0.38
Skewness	0.17	-0.98	0.3	-0.54	0.5	0.45
Kurtosis	5.48	9.6	5.07	1.79	6.61	2.92
Min	-20.19	-20.73	-15.38	-23.25	-15.6	-11.39
Max	28.08	15.96	16.24	16.16	22.19	14.28
alpha	1.97	-1.1	0.68	-0.0	-0.0	-0.0
Factor Beta	0.69	0.68	0.69	1.0	1.0	1.0
PSR	0.27	0.0	0.04	0.5	0.5	0.5

Table: Short caption...

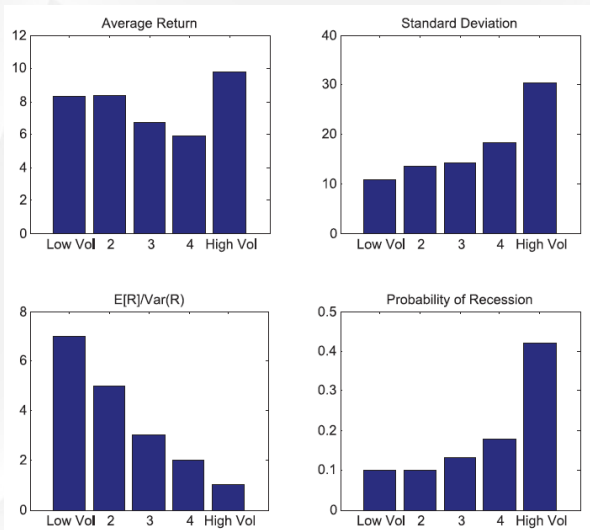


Figure: Caption

Thank you for your attention!