beta_desc_by_industry_12m.csv

std	skew	kurtosis	min	p1	p5	p25	p50	p75	
1.258752437813441	-0.5628622636937953	5.00165942299418	-6.456657512686746	-2.178262018185477	-0.8428574172630833	0.1819725219132939	0.8891179982472373	1.4699480155131113	2.
1.491017825678394	-0.5201985664025497	4.003117907966077	-6.329409833533608	-3.07653617875344	-1.019803080014521	0.6379101398680402	1.2807204005830384	2.106702893119172	3.
1.018155464888443	0.4865641256606235	1.216350686941781	-2.38083923399136	-1.5095021457599784	-0.5706730617919972	0.1374095807380065	0.7763874770963823	1.407443061409785	2.
1.95182937750701	2.697255992326478	18.783146069580106	-5.797285769528649	-2.3947955466404265	-0.5101911294892347	0.4997870627420728	1.088570332576476	1.983356164093494	4.
1.896420938738764	0.3722445235738697	4.630349074519301	-7.893081933803334	-3.5543471171754764	-0.9625543079348488	0.4173523961297991	1.2829156260364851	2.2083252795237254	4.
1.86517776269947816	1.4806399755181736	11.002790697791998	-5.14634524621386	-3.850195870195984	-1.6459239710368447	0.0134122525647392	0.7580419092381752	1.73246784157558	4.
1.56266290879098	1.2466768355987978	6.760110901912073	-5.310844947137571	-2.577772901428338	-0.5884337361865727	0.3911274627047277	0.9487877215295416	1.75566737278021156	3.
1.74124706324228878	1.730053147874145	10.758843846746087	-4.530301706840431	-2.4642214538005223	-0.7481880751795009	0.4146775943423292	1.1351703779206082	2.0821508271386886	4.
1.782364823898435	4.718746854776951	38.89169295922961	-4.323186165280501	-2.0661500683990304	-0.5063046900521191	0.2971140905175613	0.8266189041482408	1.5375635965344667	3.
1.561356905893255	-0.0425842275921687	1.922525857091884	-3.837996796390812	-3.600947073810745	-2.444666020329465	-0.0164043773485217	0.5330847036320767	1.19982763312850444	3.
1.44496110301817	2.170912564053453	12.660538318574607	-3.3130552132737536	-1.492206433331334	-0.4164060196615924	0.5976833815382029	1.1287957097334007	1.79067558241700042	3.

beta_desc_by_industry_24m.csv

std	skew	kurtosis	min	p1	p5	p25	p50	p75	
1.03116662148829065	-0.2762432391282819	5.298337524936386	-4.604390994331435	-1.796658178615497	-0.4430348475522301	0.2883860945857858	0.8008269362762852	1.282986386293747	2.5
1.26759775192260386	2.237098320323818	20.81171663602895	-3.008523813273548	-2.068762910664536	-0.1764655726406633	0.789212412364339	1.310155339902599	1.9834827558564143	3.
0.80245285513346142	1.2419783810302405	5.511010926888044	-0.9306331194103592	-0.7949481425260561	-0.2284064053888839	0.3149995505946538	0.7895980673247818	1.2731691017535811	2.
1.284607741420987	-0.5625615140708637	18.497923181590096	-8.629837464146176	-0.4595563357908465	-0.0549811473044397	0.6876568330791866	1.2558777477741925	1.86631400890783 67	3.
1.36753067779227438	0.8519546727235117	3.236000326366563	-3.2654965296231104	-1.2472138216069817	-0.2881442894689672	0.6297225428757525	1.323553001402724	2.1904473224239838	3.
1.46316826815039992	0.2306698673615645	6.964869725960305	-6.249017684765813	-1.6889490887314738	-0.5021681966414809	0.3424055183533388	1.0711632475809154	1.9237571807239155	3.2
0.92091196065113002	0.558958723198312	1.8007652980806157	-2.447797165253242	-0.7109001905808082	-0.0751913947414316	0.5689361536736891	1.0709168306277943	1.6240636921156295	2.
1.15430208541176953	1.0193182242025958	3.051082807025911	-2.3232342597289244	-1.1975458919521198	-0.297549779278896	0.5834740960700554	1.1028481372253836	1.831145085856732	3.0
0.905837949649164	1.4801018603769738	4.466987048236605	-0.9897763919198044	-0.7229237023621671	-0.0259658548850382	0.3429516965537225	0.8317937820247154	1.30566618062153	2.7
1.33932118531185951	-0.0980984159300212	3.459088582067862	-4.231598737430507	-2.534414268034689	-0.5802554411024863	0.1578772222917139	0.5806782140639315	1.4802118507747497	3.
1.13466939671181811	2.5000877564424058	12.024847508533467	-1.31769873589 07777	-0.6391964767488988	0.1209900215691924	0.6953636694576971	1.1511491311337283	1.681873997149559	2.

beta_desc_by_industry_36m.csv

std	skew	kurtosis	min	p1	p5	p25	p50	p75	
0.91278980958890468	-0.2956269811995287	7.536274833523823	-4.509320764088479	-1.028310399229148	-0.206749202984881	0.4128795129086144	0.7587820570857151	1.1178669433002569	2.
0.92202820235542216	0.2539833519148854	1.9513009002396224	-1.7267231212257217	-1.122961179824883	0.0101847238456061	0.8770395814847185	1.4104887400546344	1.8414932163785869	2.
0.72874706409962974	1.6055289449662866	6.47713880849145	-0.6085437604597916	-0.2848822664295218	-0.1385209778251606	0.3858106615639168	0.8052023480397327	1.2186415359807945	1.
1.10090728349997249	-0.9902130658161994	14.260602249549382	-7.036432041458955	-0.2235784598862822	0.0376267929912838	0.7830247673196828	1.25825343629276	1.770734765555776	3.2
1.14837465220024163	0.529018283364132	1.3184282449116154	-2.25977328384155	-0.8584520840519712	-0.009179749631155	0.7529518647396694	1.416666483217926	2.107962061792391	3.7
1.18385547778805357	0.6340241499691992	7.758989336310952	-4.22475487149028	-1.1711618882096149	-0.0969850192067169	0.3913865770527276	1.045958792968551	1.6311155685188252	2.
0.79104967906641743	0.841560695127473	1.434812330999204	-0.9025637252492568	-0.3385502760968904	0.1527487328408597	0.6788853306716682	1.059158764872191	1.55543059915397408	2.
1.04674398154665844	1.0200557723094612	2.634557562730083	-2.3232342597289244	-0.507613044899108	0.1245923839642006	0.778851441892528	1.15014566670271	1.8662496402087576	3.
0.83010855323313445	1.678843669702147	5.163647497760801	-0.6263467451867096	-0.2458788638981272	0.0505687420543058	0.3985993638563679	0.8775895731661887	1.34668822250612484	2.
1.00606085054999684	1.0135969082646976	0.6759699331042119	-1.00507359738962	-0.6721902443741363	-0.1028209644052835	0.3154807386608436	0.5847880946939596	1.29610374771889667	3.
1.00137017775678536	1.9802499748519795	11.19356145228114	-2.6442350559646446	-0.4099397711510322	0.0588015751328641	0.6915381617725116	1.130639609639684	1.6481343234282455	2.7

ports_beta_EW.csv

q	mean_excess_ret	use_value_weighted
1	0.0156747850668532	False
2	0.0063015431832579	False
3	0.0047412975954013	False
4	0.0140217777761686	False
5	0.0065933068474104	False

ports_beta_VW.csv

q	mean_excess_ret	use_value_weighted
1	0.0068008301771437	True
2	0.0063829547103643	True
3	0.0060111986345744	True
4	0.0101744561566744	True
5	0.0046379162390751	True

ports_ivol_EW.csv

q	mean_excess_ret	use_value_weighted
1	0.0078596017670686	False
2	0.0083733293223687	False
3	0.0100275005070719	False
4	0.0129551545826641	False
5	0.0084016638700111	False

ports_ivol_VW.csv

q	mean_excess_ret	use_value_weighted
1	0.0046922790041832	True
2	0.010932375003383	True
3	0.004971570061621	True
4	0.0083386574264979	True
5	0.0009659237851423	True