

beta_desc_by_industry_12m.csv

std	skew	kurtosis	min	p1	p5	p25	p50	p75	
1.2592376836318038	-0.5730284417646222	4.991408233823602	-6.452120652392431	-2.179712381394848	-0.8069999836828703	0.180874915030229	0.8862236372873438	1.4693823304742542	2.
1.4919845367815807	-0.5280499613126015	4.030510621252964	-6.298581562485066	-3.100347358501554	-1.0092069131862604	0.6421756670046624	1.2797465984825656	2.111810107624225	3.
1.0165580708216957	0.4820326202765446	1.1973095316524658	-2.372284869970822	-1.507089714213541	-0.5710036951748911	0.1412142111818653	0.7720286820500231	1.402525839094138	2.
1.958291264749	2.725784748567785	18.817647666254043	-5.800466429170806	-2.3949780985180147	-0.510948616545146	0.5052558582822481	1.0899250653232446	1.984001525272873	4.
1.8999323833337631	0.3870637570935724	4.648439526188164	-7.947660421638759	-3.540822482533285	-0.9656648221636216	0.423158497455526	1.2812573650124728	2.208289210832817	4.
1.8807482191003997	1.5520901051247324	11.69527064862992	-5.029350155995903	-3.959193497839646	-1.6749282900289375	0.0199470969439969	0.7581130918025879	1.7343189973126962	3.
1.568988341966664	1.2698156261839575	6.847398065337989	-5.377634850199708	-2.59157969819141	-0.5885950778214234	0.3896554300148428	0.9490449895678156	1.7582429969933733	3.
1.748410261897401	1.7072983282277692	10.75798559119125	-4.609860349268521	-2.402783361538982	-0.7500729433272396	0.4039453284958266	1.133362232152312	2.0792045792629894	4.
1.7769596052860497	4.716489098089934	38.77876106173078	-4.271201179713099	-2.050119013239304	-0.504584600761267	0.2925460447310529	0.8170110140885265	1.5411760089399775	3.
1.5612092723991244	-0.0436828780535308	1.9148220780807372	-3.833911991918828	-3.6045772231516207	-2.445956268560762	-0.0179361903577831	0.5325077000854233	1.1960000918704756	3.
1.4455972301380762	2.1360864972890674	12.300980378500826	-3.313423144646745	-1.4934623793449446	-0.417488980247468	0.5970488677285032	1.1278181786599193	1.7593907596010825	3.

beta_desc_by_industry_24m.csv

std	skew	kurtosis	min	p1	p5	p25	p50	p75	
1.0321699057665747	-0.28681592306207	5.302487485216364	-4.613919993489553	-1.7871479274772477	-0.449937412675605	0.2875925218715223	0.7996260003271548	1.2829481377097354	2.5
1.2665161672468328	2.24086015584816	20.918328916065263	-3.062883988877558	-2.0596614975719865	-0.1769069669367612	0.7921457153120722	1.315209235777104	1.9789807433967872	3.0
0.8022115302871977	1.239473843395607	5.51171992630124	-0.9209227942173506	-0.8005078511080603	-0.2275905196928552	0.3101812388290155	0.7912188221602378	1.2755469331148452	2.0
1.283905720710477	-0.5346732471926374	18.192313753896684	-8.574946681785246	-0.4697636474296361	-0.0553481498135368	0.6869529563285273	1.2545189453257226	1.8687937569171504	3.0
1.365770853840522	0.8530666414657867	3.18945240987512	-3.2422184347721674	-1.1875554166408655	-0.2909042921510786	0.6431021864414628	1.3157256029901865	2.1922554732789323	3.9
1.4639073374517553	0.2254194352466653	7.007499599954789	-6.269180816175895	-1.6970554024202622	-0.5271471667392574	0.3424234702229432	1.065134510064576	1.921384520360855	3.0
0.9209247696116956	0.5598877018984318	1.8274573844677144	-2.47357706531415	-0.7050332870281145	-0.0785453455500743	0.5689830771906379	1.0717187147908425	1.6312425235528436	2.7
1.1537880963283604	1.018106022609567	3.06769124418081	-2.3262978615286576	-1.2066686684842696	-0.2948016183574266	0.5976474017289105	1.1064296925544528	1.8293724874597117	3.0
0.9053084042063873	1.4848379693332636	4.500309369628968	-0.989328326884744	-0.7290686846921346	-0.0293372067310048	0.3395716495394337	0.8272790029349079	1.3008452314357553	2.7
1.3399756077941858	-0.0974475862659517	3.467550337563273	-4.237579629877749	-2.534238557208554	-0.5832806781771821	0.1472066375412843	0.5659119057297775	1.4802337857016987	3.0
1.1353683713737273	2.5002251840727125	12.070660266214828	-1.3411477902494	-0.6360306961425386	0.1224204834620125	0.6959195013053145	1.1560525448022316	1.6865558547992188	2.0

beta_desc_by_industry_36m.csv

std	skew	kurtosis	min	p1	p5	p25	p50	p75	
0.9148331788099072	-0.3122024594893365	7.545063685453075	-4.529084168717868	-1.0299453425974343	-0.2117150986561478	0.3951298225097914	0.756782338127441	1.1790499651139394	2.
0.9199680131002332	0.239950998049408	1.9519101431443808	-1.6771583369386274	-1.1310837832831178	0.0103058725006383	0.8791295469620664	1.4103407021635022	1.8386451510316628	2.
0.729829415243142	1.6204247185329996	6.568825908032748	-0.6096075065071763	-0.2851899520277137	-0.1509858819182543	0.3903644972839595	0.8066888261779707	1.2190594283986824	1.
1.0995605572338336	-0.987581528811894	14.196563317388058	-7.022315624419454	-0.2130531159642827	0.0389428590289287	0.77709361963081	1.2621529016030462	1.7773382000665998	3.
1.1473562205306798	0.5404643346415463	1.327326620921463	-2.24509524354814	-0.8560773502693496	-0.005698878045163	0.7490090370074112	1.4214242300806237	2.084092115377636	3.
1.1826723953182623	0.602228550046803	7.749955890374089	-4.254677415879167	-1.168898909222933	-0.0989024837672525	0.39280364462927	1.0456980851757751	1.631083305994399	2.
0.789855448512272	0.8468728020946229	1.433356126607146	-0.8829930945856668	-0.3260594126203063	0.1482449178979586	0.6848552709866849	1.065437229042724	1.565748299811235	2.
1.0453588976523216	1.0178042228794597	2.668281557224791	-2.3262978615286576	-0.5142431058081375	0.126215735314172	0.7720176943838679	1.1511147748721096	1.864990270357537	3.
0.8296547083238888	1.6776969906350887	5.16602716943353	-0.6280340291863802	-0.2477531412907644	0.0492851753704389	0.3986930289345258	0.8828312617042964	1.3267451335149352	2.
1.0100523780283588	1.0162740508200023	0.6834763850501582	-1.0182396259768	-0.6839025790819578	-0.1080248943302223	0.3155460101990144	0.5898081801794505	1.2912477375238252	3.
1.00104255616926	1.9447544031641248	11.03777586662062	-2.7007052112177568	-0.4160269582297067	0.0524615692780181	0.6903012051977893	1.135470219988722	1.6513557334002664	2.

ports_beta_EW.csv

q	mean_excess_ret	use_value_weighted
1	0.0173705485098272	False
2	0.0077408894742363	False
3	0.0071997168595275	False
4	0.0156204209262657	False
5	0.0080786615712507	False

ports_beta_VW.csv

q	mean_excess_ret	use_value_weighted
1	0.008369482168589	True
2	0.0084932146479747	True
3	0.0082467941318895	True
4	0.0117872391175062	True
5	0.0064268187113472	True

ports_ivol_EW.csv

q	mean_excess_ret	use_value_weighted
1	0.0096866605710216	False
2	0.0101876789059602	False
3	0.0120324640196346	False
4	0.0141322212067508	False
5	0.0101038621897831	False

ports_ivol_VW.csv

q	mean_excess_ret	use_value_weighted
1	0.0064555407540665	True
2	0.0126922617691717	True
3	0.0069823245997626	True
4	0.0100036104989556	True
5	0.0028271446707685	True