2x3 Port.R

#Call Library

#Import data

SORTED size BY Median

SORTED value BY percentiles

SORTED momentum BY percentiles

SORTED volatility BY percentiles

Intersect

Traced back return

Weighted mean return by period

COMBINE AS MATRIX

Get overall portfolio return for each

Construct SMB, HML, UMD, CMV Port

#Get overall portfolio return

Summary Statistics

5x5 Port.R

#Call Library

#Import data

SORTED size BY Quantile

SORTED value BY Quantile

Intersect

Trace back return

Weighted mean return by period

COMBINE AS MATRIX

#Get overall portfolio return

#Get matrix for 5x5 port

Reg.R

5x5 on 2x3 factors

#Call Library

#Import data

#Change to matrix

#Create excess return

#Regression

#Keep coeff t-value p-value separately

Create Matrix 5x5 for each coeff, t-value, p-value

Corr.R

Correlation btw Diff vers of Same facs

2x3 Port.R

#Call Library

#Import data

SORTED size BY Median

SORTED value BY Median

SORTED momentum BY Median

SORTED volatility BY Median

Intersect

Trace back return

Weighted mean return by period

COMBINE AS MATRIX

Get overall portfolio return for each

Construct SMB, HML, UMD, CMV Port

#Get overall portfolio return

Summary Statistics

2x2x2x2.R

#Call Library

#Import data

SORTED size BY Median

SORTED value BY Median

SORTED momentum BY Median

SORTED volatility BY Median

Intersect

Trace back return

Weighted mean return by period

COMBINE AS MATRIX

Get overall portfolio return for each

Construct SMB, HML, UMD, CMV Port

#Get overall portfolio return

Summary Statistics