FinTEX

Package version 0.10-1

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PMWR provides several methods for `toLatex`.

Monthly returns

For a timeseries (e.g. `zoo` or `xts`), the function `returns` provides monthly returns.

```
> returns(DAX, period = "month")
```

```
      Jan Feb  MÃ€r  Apr  Mai  Jun  Jul  Aug  Sep  Okt Nov  Dez YTD
2014 -1.0 4.1 -1.4  0.5  3.5 -1.1 -4.3  0.7  0.0 -1.6 7.0 -1.8 4.3
2015  9.1 6.6  5.0 -4.3 -0.4 -4.1  3.3 -9.3 -5.8 12.3 4.9 -5.6 9.6
```

To have such a table placed into a LaTeX file, you can put the following snippet into a Sweave file.

```
\begin{tabular}{rrrrrrrrrrrrr}
<<results=tex,echo=false>>=
toLatex(returns(DAX, period = "month"), ytd = "\\textsc{ytd}")
@
\end{tabular}
```

The results will look like this:

	Jan	Feb	MÃ€r	Apr	Mai	Jun	Jul	Aug	Sep	Okt	Nov	Dez	YTD
2014	-1.0	4.1	-1.4	0.5	3.5	-1.1	-4.3	0.7	0.0	-1.6	7.0	-1.8	4.3
2015	9.1	6.6	5.0	-4.3	-0.4	-4.1	3.3	-9.3	-5.8	12.3	4.9	-5.6	9.6

NAVseries

Summaries of NAVseries contain a number of statistics that can be placed into LaTeX templates.

```
> returns(DAX, period = "annualised")
```

```
6.9%  [02 Jan 2014 -- 30 Dez 2015]
```

We first compute summaries.

```
> DAX  <- summary(as.NAVseries(DAX,  title = "DAX"))
> REXP <- summary(as.NAVseries(REXP, title = "REXP"))
> toLatex(DAX, REXP, template = "%title: %return\\% \\\\")
```

```
DAX: 6.9\% \\
REXP: 3.8\% \\
```

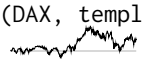
Note that the template was recycled, i.e. it was used for both series. We may also pass separate templates for each series.

```
> tmpl <- c("Equities (%title) made %return\\%, with a drawdown of %mdd\\%;",
            "bonds (%title) returned %return\\%.")
> toLatex(DAX, REXP, template = tmpl)
```

```
Equities (DAX) made 6.9\%, with a drawdown of 23.8\%;
bonds (REXP) returned 3.8\%.
```

The keyword `%sparkline` adds a sparkline:

```
> toLatex(DAX, template = "The DAX %sparkline made %return\\% during the period.")
```

The DAX  made 6.9% during the period.

Since templates are recycled, we can easily create rows for LaTeX tables, such as this one:

		Return p.a.	Volatility
DAX		6.9	18.0
REXP		3.8	1.9

...which is produced by the following call:

```
> toLatex(DAX, REXP,
          template = "%title & %sparkline & %return & %volatility  \\\\" )
```

When several NAV series are passed to `toLatex`, all sparkline plots use the same y-scale. It is then straightforward to produce tables such as the following one, in which we have sorted 50 random series by total return (see the vignette source for the code).

Return	Vol		Return	Vol		Return	Vol	
39.3	14.0		3.3	15.4		-5.2	16.4	
29.0	16.5		2.8	14.5		-8.1	17.0	
27.8	15.5		1.1	16.1		-9.0	16.1	
24.2	16.8		0.8	16.8		-9.1	15.9	
21.5	15.2		0.7	17.1		-10.8	16.7	
19.7	15.6		0.5	16.1		-11.0	15.4	
18.9	15.9		-0.2	15.8		-11.3	14.6	
17.3	15.3		-0.3	15.8		-13.0	14.9	
15.4	14.3		-0.6	16.3		-13.5	15.3	
14.5	15.5		-0.7	14.2		-14.0	17.0	
11.4	14.9		-2.1	16.6		-14.3	15.6	
11.2	15.6		-2.6	16.2		-14.6	17.4	
11.1	16.2		-3.2	15.8		-17.7	15.5	
11.1	15.3		-3.3	16.7		-25.5	16.3	
9.6	15.5		-3.4	15.7		-25.9	15.3	
5.5	16.1		-3.9	15.4		-29.0	15.8	
4.6	16.3		-4.6	16.1				