FinTEX

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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  Mar  Apr  May  Jun  Jul  Aug  Sep  Oct Nov  Dec 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	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	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 Dec 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\% \\
```

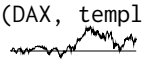
Note that the template was recycled, i.e. it was used for both series. We may also pass separate templates for each series.

```
> 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.