

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}{rrrrrrrrrrrrrrr}  
<<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.


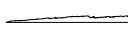
```
> tmp1 <- c("Equities (%title) made %return\\%, with a drawdown of %mdd\\%;",
            "bonds (%title) returned %return\\%.")
> toLatex(DAX, REXP, template = tmp1)
```

```
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.