Reference Manual for pprobeData

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`xassetPrices` *Example data of a universe of assets over time*

Description

Partially fictional data of a price matrix, a corresponding matrix of log returns, and a data frame giving country and sector classifications for the assets.

Usage

```
require(pprobeData)
```

Details

The objects are:

xassetPrices: a 1511 row (days) by 350 column (assets) matrix of prices. The dates are real, the prices and identifiers are fictional, but the underlying returns are real with some noise added.]

xassetLogReturns: a 1510 row (days) by 350 column (assets) matrix of log returns – see the examples section.]

xassetCountrySector: a 350 row (assets) by 2 data frame. The `Country` column is a randomly assigned, completely ficitional categorization. The `Sector` column is an actual classification, with enhanced naming.]

Revision

This help file was last revised 2012 June 22.

Examples

```
all.equal(xassetLogReturns, diff(log(xassetPrices))) # TRUE
```

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