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

The results will look like this:

```
Nov
            Feb
                  Mar
                        Apr May
                                      Jun
                                            Jul
                                                 Aug
                                                        Sep
                                                              Oct
                                                                          Dec
                                                                                YTD
       Jan
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]
```

To do so, call toLatex with a summary of one or more NAV series, and a template.

```
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.

In recent versions of R, you can use raw character constants of the form r"(...)", which reduces the need for escaping. See ?Quotes.

The keyword %sparkline adds a sparkline:

```
> toLatex(summary(as.NAVseries(DAX, title = "DAX")),
template = "The DAX %sparkline made %return\\% during the period.")
The DAX made 6.9% during the period. It uses the LATEX package sparklines (https://orange.com//documents/lines)
```

//ctan.org/pkg/sparklines).

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

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

...which is produced by the following call:

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 exact code, but the key command is toLatex(do.call(summary, <list of NAVseries>))).

Return	Vol	F	Return	Vol	Return	Vol	
42.9	1.0	- Andrew Control of the Control of t	2.0	1.0	 -10.2	1.0	-
41.3	1.0	James Marie	1.9	1.0	-10.6	1.0	
33.6	1.0		1.8	1.0	 -10.9	1.0	-
23.7	1.1		1.4	1.0	 -10.9	0.9	
23.4	1.1		1.1	0.9	 -11.6	1.0	
20.9	0.9		0.9	1.0	-11.7	1.1	
18.7	0.9		0.7	0.9	-12.2	1.0	
15.2	1.0		0.1	1.0	-12.5	1.1	
13.5	1.0		0.0	0.9	-13.2	1.0	-
10.0	1.1		-0.7	0.9	-14.3	1.0	
9.3	0.9		-1.5	1.0	-15.0	1.0	
8.4	1.0		-1.6	1.0	-17.5	1.1	
7.1	1.0		-3.9	1.0	-18.0	1.1	
6.5	1.0		-4.2	1.0	-18.5	1.0	
5.1	1.0		-4.7	1.0	-21.5	1.0	-
3.0	1.0	~	-6.5	1.0	-26.5	1.0	
2.8	1.1		-7.5	1.0			