

BetaCoKurt

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Use [BetaCoKurt](#) to calculate the beta-cokurtosis of an asset return and a benchmark return. [BetaCoKurt](#) is calculated as:

$$\text{BetaCoKurt} = \frac{\text{FinCoKurt}(\text{Ra}, \text{Rb})}{(\text{g}_{2\text{Rb}} + 3) * (\sigma_{\text{Rb}}^2)^2}$$

Where

- Ra = asset return
- Rb = benchmark return
- σ^2 = population variance
- g_2 = population kurtosis

Syntax

```
Public Shared Function BetaCoKurt(  
    ByVal Ra As Double(),  
    ByVal Rb As Double(),)
```

Arguments

Ra

the asset return for a period; the percentage return in floating point format (i.e. 10% = 0.10). *Ra* is an expression that returns an Array of **Double**, or of a type that can be implicitly converted to an Array of **Double**.

Rb

the benchmark return for a period; the percentage return in floating point format (i.e. 10% = 0.10). *Rb* is an expression that returns an Array of **Double**, or of a type that can be implicitly converted to an Array of **Double**.

Return Type

Double

Remarks

- If *Ra* IS NULL or *Rb* IS NULL then that row is not included in the calculation.
- If *n* = 0 then NULL is returned.

See Also

- [BetaCoSkew](#) - Calculate the beta-coskewness of an asset return and a benchmark return
- [BetaCoVar](#) - Calculate the beta-covariance of an asset return and a benchmark return
- [DownsideDeviation](#) - Calculate the downside deviation of asset returns
- [DownsideFrequency](#) - Calculate the downside frequency of asset returns
- [DownsidePotential](#) - Calculate the downside potential of asset returns

- FinCoKurt - Calculate the cokurtosis of an asset return and a benchmark return
- FinCoSkew - Calculate the coskewness of an asset return and a benchmark return
- Omega - Calculate the Omega of asset returns
- OmegaExcessReturn - Calculate the Omega Excess Return
- OmegaSharpeRatio - Calculate the Omega-Sharpe ratio of asset returns
- SemiDeviation - Calculate the semi-deviation of asset returns
- SemiVariance - Calculate the semi-variance of asset returns
- SpecificRisk - Calculate Specific Risk, the standard deviation of the error term in the regression equation
- SystematicRisk - Calculate the Systematic Risk
- TotalRisk - Calculate Total Risk
- UpsideFrequency - Calculate the upside frequency of asset returns
- UpsidePotentialRatio - Calculate the Upside Potential Ratio
- UpsideRisk - Calculate the Upside Risk, Upside Variance or Upside Deviation