

BetaCoSkew

Updated: 31 Mar 2016

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

$$\text{BetaCoSkew} = \frac{\text{FinCoSkew}(Ra, Rb)}{g_{1Rb} \times \sigma_{Rb}^3}$$

Where

- Ra = asset return
- Rb = benchmark return
- σ = population standard deviation
- g_1 = population skewness

Syntax

```
Public Shared Function BetaCoSkew(  
    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

- [BetaCoKurt](#) - Calculate the beta-cokurtosis 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