UpsideFrequency

Updated: 31 Mar 2016

Use the aggregate function UpsideFrequency to calculate the upside frequency of asset returns. UpsideFrequency is calculated as the ratio of the number of rows where the asset return is greater than the minimum acceptable return to the total observed asset returns.

Syntax

```
Public Shared Function UpsideFrequency(
ByVal R As Double(),
ByVal MAR As Double,)
```

Arguments

R

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

MAR

the minimum acceptable return in floating point format (i.e. 10% = 0.10). *MAR* is an expression that returns a **Double**, or of a type that can be implicitly converted to **Double**.

Return Type

Double

Remarks

- If R IS NULL it is not included in the calculation.
- If MAR IS NULL it is set to zero.
- If there are no non-NULL rows then NULL is returned.

See Also

- BetaCoKurt Calculate the beta-cokurtosis of an asset return and a benchmark return
- 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
- UpsidePotentialRatio Calculate the Upside Potential Ratio
- UpsideRisk Calculate the Upside Risk, Upside Variance or Upside Deviation