Package ‘waccR’

July 9, 2017

Title Cost of Capital by Sector Data

Version 0.1.0

Description Downloads and tidies Aswath Damodaran's Cost of Capital Data.

Depends R (>= 3.1.0)

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Encoding UTF-8

LazyData true

Imports xml2 (>= 1.1.1), rvest(>= 0.3.2), lubridate (>= 1.6.0), magrittr (>= 1.5), tibble (>= 1.3.3), dplyr (>= 0.5.0)

Suggests testthat, knitr, rmarkdown

RoxygenNote 6.0.1

VignetteBuilder knitr

NeedsCompilation no

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R topics documented:

betas *Downloads and tidies Aswath Damodaran's industry Beta data*

Description

Downloads and tidies Aswath Damodaran's Beta data for various sectors of US industry.

Usage

```
betas()
```

Details

Returns a data frame with the following variables:

- `Industry`: economic sector.
- `Number_Firms`: number of companies in the sector.
- `Av_Unlevered_Beta`: Average Unlevered Beta.
- `Av_Levered_Beta`: Average Levered Beta.
- `Av_Corr_Market`: Average Correlation with the market.
- `Total_Unlevered_Beta`
- `Total_Levered_Beta`

Examples

```
## Not run:
Beta <- betas()

## End(Not run)
```

wacc *Downloads and tidies Aswath Damodaran's WACC data*

Description

Downloads and tidies Aswath Damodaran's data on the Weighted Average Cost of Capital by Sector (United States).

Usage

```
wacc()
```

Details

Returns a data frame with the following variables:

- `Industry`: economic sector.
- `Number_Firms`: number of companies in the sector.
- `Beta`: Estimated by regressing weekly returns on stock against S&P 500, using 2 years and 5 years of data.
- `Cost_Equity`: Estimated using the capital asset pricing model: Cost of Equity = Riskfree Rate + Beta (Risk Premium)
- `Equity_Debt`: Equity/(Debt + Equity).
- `Std_Dev_Stock`: Standard deviation in stock.
- `Cost_Debt`: Cost of debt.
- `Tax_Rate`
- `AfterTax_Cost_Debt`: Cost of debt after tax.
- `Debt_Equity`: Debt/(Debt + Equity).
- `Cost_Capital`: weighted cost of capital, or WACC.

See Also

For more on the variables in this dataset, see this page.

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