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)
License  MIT + file LICENSE
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
Author  Robert Myles McDonnell [aut, cre]
Maintainer  Robert Myles McDonnell <robertmylesmcdonnell@gmail.com>
Repository  CRAN
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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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