QuantNet 2.0

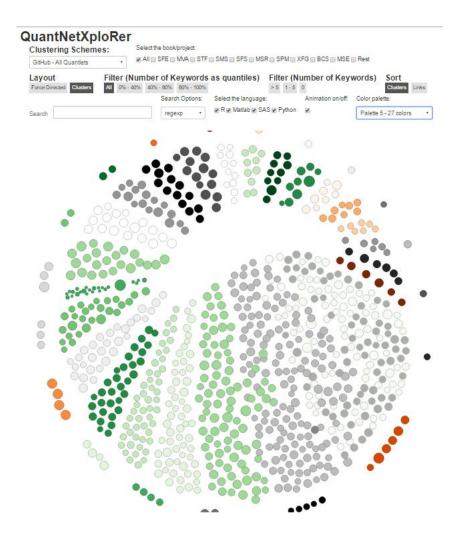
How to format and upload your Quantlet to QuantNet 2.0

Outline

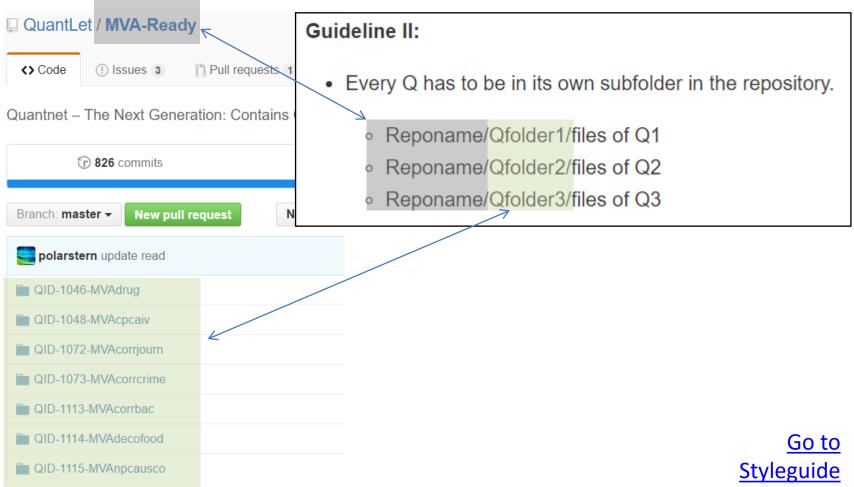
- QuantNet 2.0
- Quantlets
 - File Structure
 - Files
 - Metainfo.txt
 - Quantlet_name.r
- Quantlet Upload
- Live-Demo
- Tutorial

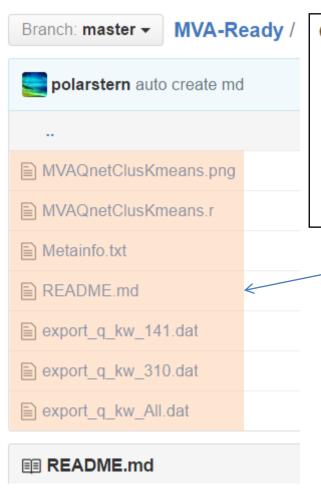
QuantNet 2.0

- QuantNet 2.0 is a scientific database of statistical software stored and maintained on Github
- QuantNetXplorer is a search engine
 - Keyword search
 - Filtering of results
 - Clustering of results
 - Vizualization



Quantlets – Folder Structure





Guideline II:

- Every Q has to be in its own subfolder in the repository.
 - Reponame/Qfolder1/files of Q1
 - Reponame/Qfolder2/files of Q2
 - Reponame/Qfolder3/files of Q3

Quantlets consist of:

- Metainfo.txt
- Quantlet_Name.r

Additions:

- Input-Datasets (if used)
- Output-Files (if produced)

Naming Conventions (1/3)				
R	Matlab	SAS		
Code				
Quantletname.r	Quantletname.m	Quantletname.sas		
Pictures				
Quantletname1.png	Quantletname1.png	Quantletname1.png		
Quantletname2.png	Quantletname2.png	Quantletname2.png		
Input-Files (Datasets) are named as used in the Quantlet code				

Naming Conventions (2/3)				
R	Matlab	SAS		
Code				
Quantletname.r	Quantletname.m	Quantletname.sas		
Pictures				
Quantletname_1.png	Quantletname_1_m.png	Quantletname_1_sas.png		
Quantletname_2.png	Quantletname_2_m.png	Quantletname_2_sas.png		
Input-Files (Datasets) are named as used in the Quantlet code				

Naming Conventions (also accepted) (3/3)				
R	Matlab	SAS		
Code				
Quantletname.r	Quantletname.m	Quantletname.sas		
Pictures				
Quantletname-1.png	Quantletname-1_m.png	Quantletname-1_sas.png		
Quantletname-2.png	Quantletname-2_m.png	Quantletname-2_sas.png		
Input-Files (Datasets) are named as used in the Quantlet code				

Branch: master ▼ ADM / HermPolyPlot / This branch is 6 commits ahead, 1 commit behind SHIccc:master. Iborke finish md HermPolyPlot.m new HermPolyPlot.png new ■ Metainfo.txt Update Metainfo.txt README.md finish md ■ README.md

Quantlets – Metainfo.txt

```
Name of QuantLet : MVAprofil
Published in : Applied Multivariate Statistical Analysis
Description: Plots an example of population files.
Keywords: profile, test, hypothesis-testing, population, plot, graphical represe
See also : SMSprofil, SMSprofplasma
Author : Zografia Anastasiadou
Author[SAS] : Svetlana Bykovskaya
Submitted: Tue, January 11 2011 by Zografia Anastasiadou
Submitted[SAS] : Tue, April 5 2016 by Svetlana Bykovskaya
```

Quantlets – Quantlet_name.r

```
# clear variables and close windows
rm(list = ls(all = TRUE))
graphics.off()
# parameter settings
set.seed(1)
             # pseudo random numbers
n = 100 # number of observations
k = 3
            # number of trajectories
p = 0.6 # probability of positive step being realis
# Main computation
       = c(0:n)
trend = t * (2 * p - 1)
      = sqrt(4 * t * p * (1 - p))
std
s 1 = trend + 2 * std # upper confidence band
       = trend - 2 * std # lower confidence band
5 2
       = matrix(runif(k * n, min = (p - 1), max = p), k, n
       = (z > 0) * 1
       = z * 2 - 1
       = matrix(0, k, n, byrow = TRUE)
walk
```

- Change all <- with =
- Align all subsequent variable definitions
- Set four space characters for indentation
 - Use FormatR in R

Quantlets – Quantlet_name.r

```
% clearing work&preparing
clc
clear
close all
% parameter setting
     = 500;
                      % number of simulations
                      % choose the different DGP
     = 1;
                   % number of initial grid point
     = 5;
= [200 400 800]; % time intervals
RASE = zeros(M, nreg);
 RASE0 = zeros(2*length(TT), nreg);
function[a, b] = mydgp(T, C)
                              % sub-functions for data
% matrix setting
    = zeros(T + 102, 1);
Y(2) = 1;
% generate initial value of Y
if C == 1
                                % Example 1
   for t = 1 : (T + 100)
      uu = Y(t + 1);
      a1 = 0.138 + (0.316 + 0.982*uu)*exp(-3.89*uu^2);
         = -0.437 - (0.659 + 0.126*uu)*exp(-3.89*uu^2);
          = normrnd(0, 0.2);
      Y(t + 2) = Y(t + 1)*a1 + Y(t)*a2 + 2*a1*Y(t + 1)*eps*(uu >= 0);
```

- Change all <- with =
- Align all subsequent variable definitions
- Set four space characters for indentation

Github - Workflow

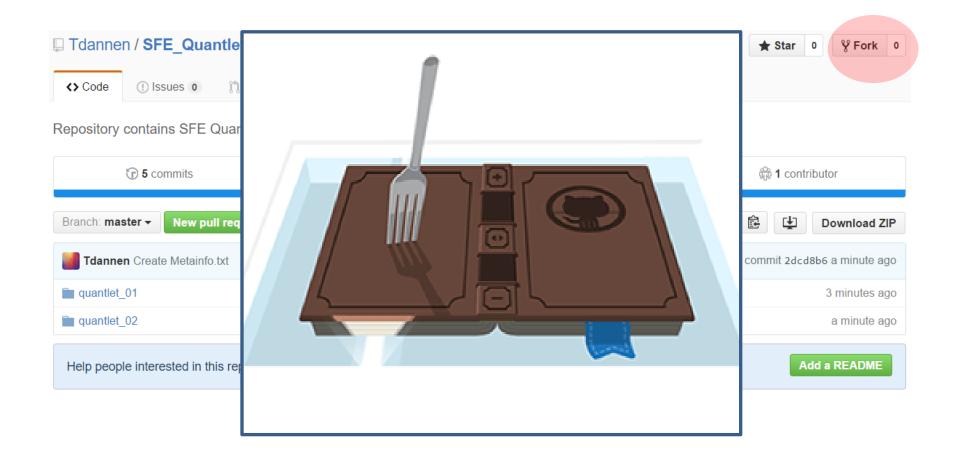
Your repository on your account Your local repository on your local PC



Repository on QuantLet (i.e. SFE_ToDO)

- Fork the desired Repository from Quantlet to your Account
- 2. Work on the Repository on your Account and add your new Quantlet
- 3. Create a Pull Request and wait for the Admin of the corresponding Quantlet Repository to answer

Github - Workflow



Live-Demo

- This demo will show you:
 - How to fork a repository to your account
 - How to add your Quantlet to that repository
 - Which files you need to upload for completeness
 - How to format those files
 - How to create a pull request

Tutorial

- In this Tutorial you will
 - Fork a repository to your account
 - Add your Quantlet to that repository
 - Upload your files and check for completeness
 - Format those files correctly
 - Create a pull request