Intraday financial data with highfrequency

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Abstract

Highfrequency data very important, ... The **highfrequency** package for R provides functionality for ...

Keywords: highfrequency data, R.

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1. Preparing TAQ data

```
library("highfrequency")
tdata_cleaned <-
  tradesCleanup(tdataraw = sample_tdataraw, exchanges = "N")
tdata_cleaned$report

##         initial_number          no_zero_trades         select_exchange
##                  48484                   48479                   20795
## remove_sales_condition   merge_same_timestamp
##                  20134                    9104

dim(tdata_cleaned$tdata)

## [1] 9104    3
```

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