

Quantitative analysis package hierarchy

Application Area	R Package
Performance metrics and graphs	PerformanceAnalytics - Tools for performance and risk analysis
Portfolio optimization and quantitative trading strategies	PortfolioAnalytics - Portfolio analysis and optimization
	quantstrat – Rules-based trading system development
	blotter – Trading system accounting infrastructure
Data access and financial charting	quantmod - Quantitative financial modeling framework
	TTR - Technical trading rules
Time series objects	xts - Extensible time series
	zoo - Ordered observation