

# The Magic in R

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## Overview

Here we do the visualization. The mathematical formulas and setting of the parameters are done in separate files. Use the cache option in Markdown to save computation time.

1. Calculate Sentiment
  - 1.1. 1 month Sentiment (survey regarding expectations for one month)
  - 1.2. 6 month Sentimen (survey regarding expectations for six months)
2. Import Data
  - 2.1. Sentix
  - 2.2. Stocks
3. Preparation of Data
  - 3.1. exclude NAs
  - 3.2. regress Sentiment

## Open Questions

-> QUEST

## Packages, Functions and Parameters

```
source("parameters.R", echo = T)

##
## > folderData <- file.path(getwd(), "Data")
##
## > folderPlotIndexSent <- file.path(getwd(), "Plot_Index_Sent")
##
## > targetRpa <- 0.06
##
## > targetRpm <- ((1 + targetRpa/100)^(1/12) - 1)
##
## > targetVolpa <- 0.04
##
## > w <- rep(1, 3)
##
## > dateMin <- as.Date("23.02.2001", format = "%d.%m.%Y")
##
## > dateMax <- as.Date("02.09.2016", format = "%d.%m.%Y")
```

```
##  
## > dateMinEvalLast <- as.Date("2015-06-15")  
##  
## > dateMaxEvalLast <- as.Date("2016-08-19")  
##  
## > numAsset <- 7  
##  
## > sentixDataNames <- c("sentixI1disp", "sentixP1disp",  
## +      "sentixG1disp", "sentixI1herf", "sentixG1herf", "sentixP1herf",  
## +      "sentixI6disp", " ..." ... [TRUNCATED]  
source("functions.R")
```

## R Markdown

This is an R Markdown document. Markdown is a simple formatting syntax for authoring HTML, PDF, and MS Word documents. For more details on using R Markdown see <http://rmarkdown.rstudio.com>.

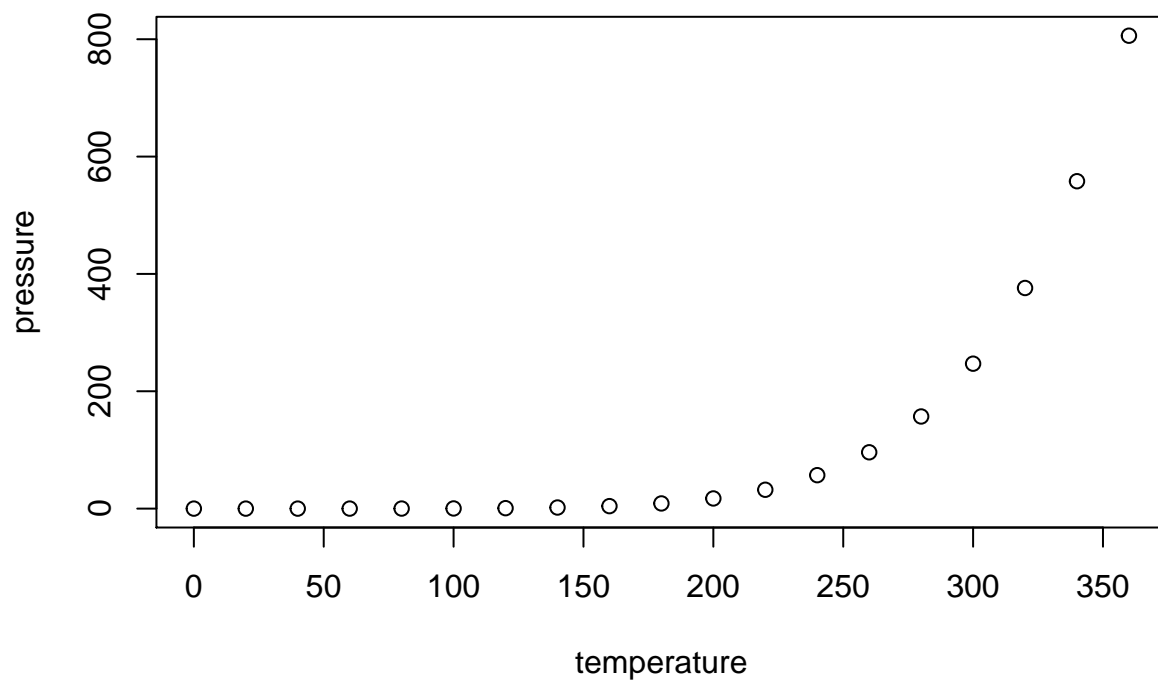
When you click the **Knit** button a document will be generated that includes both content as well as the output of any embedded R code chunks within the document. You can embed an R code chunk like this:

```
summary(cars)
```

```
##      speed      dist
##  Min.   : 4.0    Min.   :  2.00
## 1st Qu.:12.0    1st Qu.: 26.00
##  Median :15.0    Median : 36.00
##   Mean  :15.4    Mean   : 42.98
## 3rd Qu.:19.0    3rd Qu.: 56.00
##   Max.  :25.0    Max.    :120.00
```

## Including Plots

You can also embed plots, for example:



Note that the `echo = FALSE` parameter was added to the code chunk to prevent printing of the R code that generated the plot.