R-Code Visualizing of IR

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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 safe 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

Functions and Parameters separate

```
source("parameters.R")
source("functions.R")
```

```
## Loading required package: cccp
## Loading required package: Rglpk
## Loading required package: slam
## Using the GLPK callable library version 4.47
## Loading required package: timeSeries
## Loading required package: timeDate
## Financial Risk Modelling and Portfolio Optimisation with R (version 0.4-1)
```

Data Import

Sentix

```
load(file.path(folderData, "Sentix", "SentixCalculated"))
head(sentix[[1]])
```

```
##          Datum P+ Pn P- I+ In I- G+ Gn G-    P_disp    I_disp    G_disp
## 803 2001-02-23  3 17 11  5  7  9  8 24 20 0.3978495 0.6619048 0.4947210
## 802 2001-03-02  9 23 19 14 10  8 23 33 27 0.5207843 0.6733871 0.6074052
## 801 2001-03-09 15 29  6 13 13  5 28 42 11 0.3955102 0.5311828 0.4429012
## 800 2001-03-16 13 10 23  3 10 15 16 20 38 0.7516908 0.4761905 0.6501296
## 799 2001-03-23 15 16 14  9  7  9 24 23 23 0.6585859 0.7500000 0.6809524
## 798 2001-03-30 11 24 13 14 10  6 25 34 19 0.5088652 0.6160920 0.5654346
##         P_herf     I_herf     G_herf
## 803 -0.7367326 -0.4625850 -0.5976331
## 802 -0.5767013 -0.4492188 -0.4987661
## 801 -0.7772000 -0.5535900 -0.6756592
## 800 -0.4243856 -0.5535714 -0.4565376
## 799 -0.4607407 -0.4160000 -0.4414286
## 798 -0.6258681 -0.4800000 -0.5420776
```