

Chapter 1

Ex 1.1

We shall use the **getSymbols** function in the quantmod package to retrieve financial data for General Electric (**GE**).

```
getSymbols("GE", src = "yahoo", from = "2000-01-01", to = "2009-12-30")
```

'getSymbols' currently uses auto.assign=TRUE by default, but will use auto.assign=FALSE in 0.5-0. You will still be able to use 'loadSymbols' to automatically load data. getOption("getSymbols.env") and getOption("getSymbols.auto.assign") will still be checked for alternate defaults.

This message is shown once per session and may be disabled by setting options("getSymbols.warning4.0"=FALSE). See ?getSymbols for details.

```
[1] "GE"
```

```
names(GE)
```

```
[1] "GE.Open"      "GE.High"      "GE.Low"       "GE.Close"     "GE.Volume"
[6] "GE.Adjusted"
```

```
GE["2000-01-01/2000-01-20"]
```

	GE.Open	GE.High	GE.Low	GE.Close	GE.Volume	GE.Adjusted
2000-01-03	49.03846	49.25882	47.81650	48.07692	22952500	26.34747
2000-01-04	47.19552	47.43590	46.15385	46.15385	23006200	25.29357
2000-01-05	46.07372	47.11538	45.69311	46.07372	28384500	25.24966
2000-01-06	45.87340	47.09535	45.71314	46.68970	20668100	25.58724
2000-01-07	47.43590	48.67788	47.11538	48.49760	20947000	26.57802
2000-01-10	48.93830	49.37900	48.43750	48.47757	15835500	26.56703
2000-01-11	48.39743	48.93830	48.27725	48.55769	15727900	26.61095
2000-01-12	48.41747	49.11859	48.25721	48.71795	19075900	26.69878
2000-01-13	49.07853	49.65945	49.03846	49.27885	15551600	27.00616
2000-01-14	49.15865	49.55930	47.93670	48.39743	19219500	26.52312
2000-01-18	47.95673	47.95673	47.03525	47.43590	19028500	25.99617
2000-01-19	46.95513	48.37740	46.87500	47.66627	15443600	26.12242
2000-01-20	47.77644	47.99680	45.71314	46.77484	31989300	25.63389

```
geAdj = GE$GE.Adjusted["2000-01-01-/2000-01-20"]; geAdj
```

```
      GE.Adjusted
2000-01-03    26.34747
2000-01-04    25.29357
2000-01-05    25.24966
2000-01-06    25.58724
2000-01-07    26.57802
2000-01-10    26.56703
2000-01-11    26.61095
2000-01-12    26.69878
2000-01-13    27.00616
2000-01-14    26.52312
2000-01-18    25.99617
2000-01-19    26.12242
2000-01-20    25.63389
```

```
max(geAdj); min(geAdj); mean(geAdj)
```

```
[1] 27.00616
```

```
[1] 25.24966
```

```
[1] 26.17034
```

```
chartSeries(GE)
```



```
chartSeries(GE, TA=NULL, subset='2001-01::2001-02')
```

