Pairs Trading

Our Financial Data

```r
readData <-
  #
  # A function to read the data and convert the Date column to
  # an object of class Date.
  # The date values are expected to be in a column named Date.
  # We may want to relax this and allow the caller specify the
  # column - by name or index.
  function(fileName, dateFormat = c("%Y-%m-%d", "%Y/%m/%d"), ...)
  {
    data <- read.csv(fileName, header = T,
                     stringsAsFactors = F, ...)
    for(fmt in dateFormat) {
      tmp <- as.Date(data$Date, fmt)
      if(all(!is.na(tmp))) {
        data$Date <- tmp
        break
      }
    }

    data[ ordered(data$Date), ]
  }
```

```r
getSymbols("T", src = "yahoo", from = "1985-01-01", to = "2015-12-31")
```

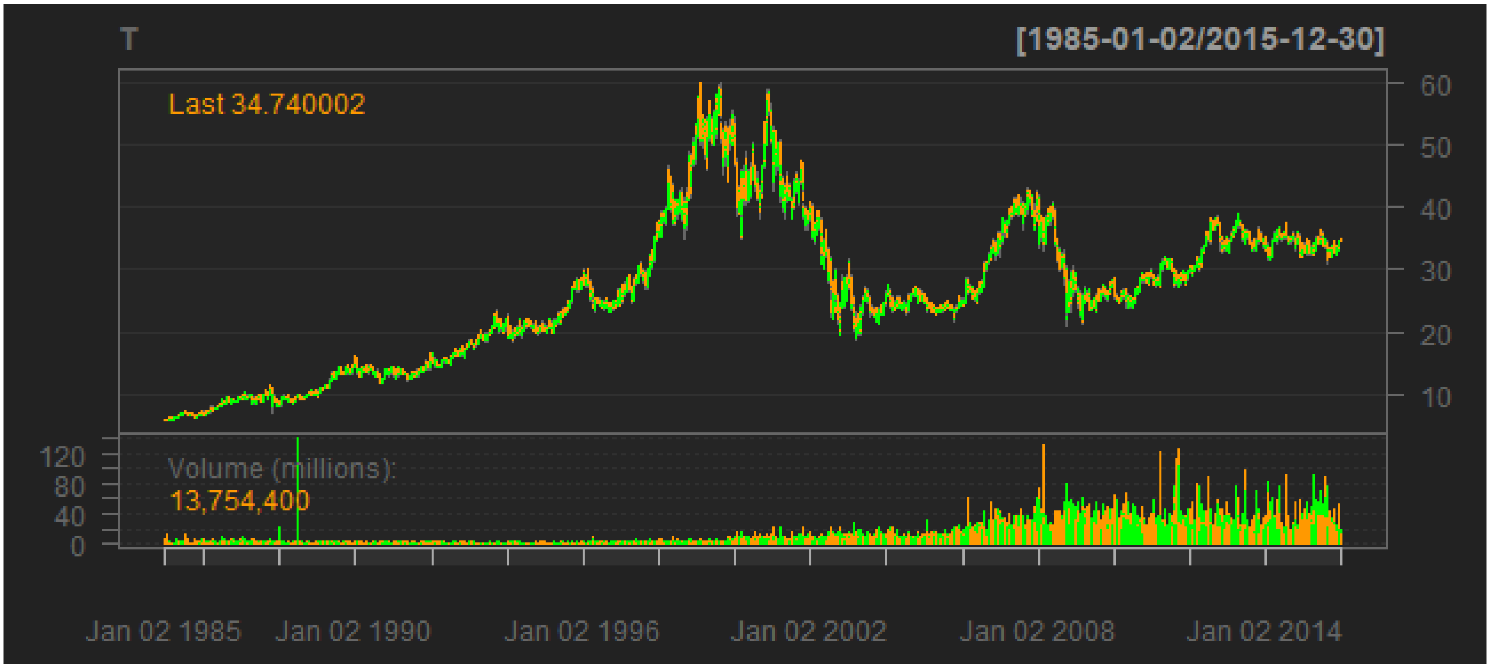
```
'getSymbols' currently uses auto.assign=TRUE by default, but will
use auto.assign=FALSE in 0.5-0. You will still be able to use
'loadSymbols' to automatically load data. getOption("getSymbols.env")
and getOption("getSymbols.auto.assign") will still be checked for
alternate defaults.

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

```
[1] "T"
```

```r
getSymbols("VZ", src = "yahoo", from = "1985-01-01", to = "2015-12-31")
```

```
[1] "VZ"
```

```r
chartSeries(T)
```




```r
chartSeries(VZ)
```