An Overview of the PMwR Package

Enrico Schumann
es@enricoschumann.net

The aim of PMWR is to provide a small set of reliable, efficient and convenient tools that help in processing and analysing trade and portfolio data. The package does not provide a complete application to be used 'as is', but tools for creating such an application.

The package grew out of various pieces of software that I have written since 2008.[1] The package is under active development and changes frequently, simply because the code has been written over many years and is in need of being groomed for general use.[2]

Specifically, interfaces to functions may not be stable yet (e.g., argument names are currently being made consistent across functions); in some cases, generic functions may be introduced. The **recommended practice** is therefore to **explicitly name arguments in function calls** and not pass arguments by position. Any changes in argument names will be documented in the NEWS file (http://enricoschumann.net/R/packages/PMwR/NEWS) and so can be easily followed. More details are in the ChangeLog (http://enricoschumann.net/R/packages/PMwR/ChangeLog).

The latest version of the package is available from http://enricoschumann.net/R/packages/PMwR/. To install the package from within R, type

```
> install.packages('PMwR',
                    repos = c('http://enricoschumann.net/R', getOption('repos')))
```

within a session. The package depends on several other packages, which can be obtained from the same repository and from CRAN.

There is currently no automatic Windows build for the latest version. If you wish to use the package on Windows and have problems building/installing it, then please contact me and I will provide you with a Windows version.

What the package provides

Keep track of transactions The package provides functions that work with journals (sometimes called blotters). See ?journal and ?position.

Testing strategies See ?btest.

Computing P&L and returns See ?pl, ?returns, ?rc and ?unit_prices.

All details are in the manual:

> http://enricoschumann.net/R/packages/PMwR/manual/PMwR.html

I am grateful for comments, suggestions and corrections. Please send bug reports directly to the package maintainer, for instance by using bug.report.

```
> utils::bug.report("[PMwR] Unexpected behaviour in function <XXX>",
                    maintainer("PMwR"), package = "PMwR")
```

---

[1] In the unlikely case that you come across a really-old version of the package: it was called PM before 2012.
[2] Even if PMWR is under development: the package is to provide well-documented and reliable code. For all computations, unit tests are included. As of package version 0.16-1, there are 679 tests included. These tests are stored in subdirectory tinytest.