COMPUTATIONAL FINANCE & RISK MANAGEMENT
UNIVERSITY of WASHINGTON
Department of Applied Mathematics

More Data:
Tiingo, quantmod, Quandl

CFRM 522 (008c)

Introduction to Trading Systems

Tiingo

- Annual through intraday price data
- Sign up on https://www.tiingo.com/
- You will also be assigned a token
- Can get equity, ETF, futures data, and more

- The riingo R package connects with Tiingo
- Also need to install the dplyr R package
- Data is returned as a *tibble* object
  - Billed as a more modern dataframe for tidyverse programming
  - Can be converted to an xts object with the tbl2xts package

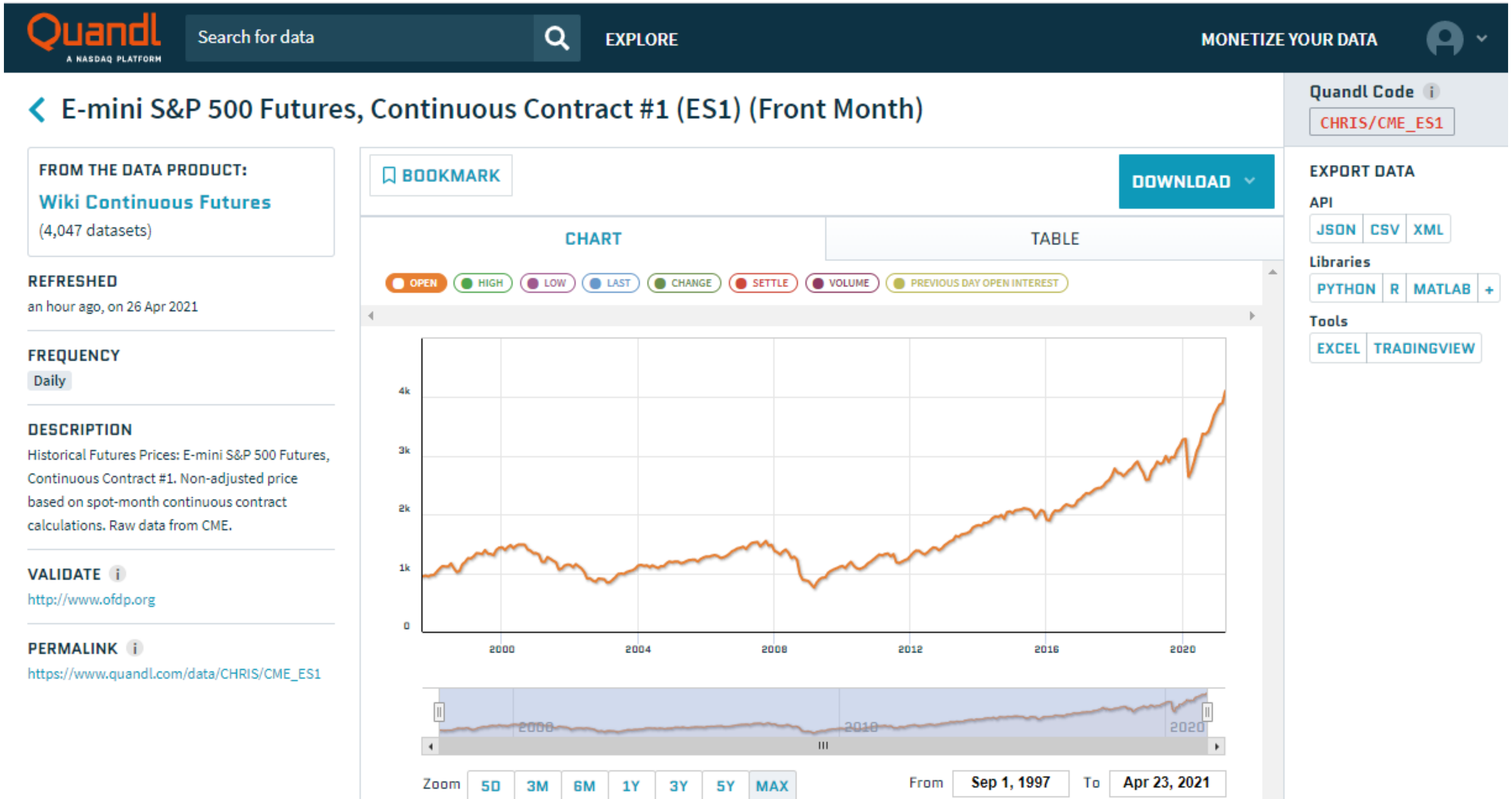
- Examples in sample code

quantmod

- Part of the quantstrat family of R packages
- Default is Yahoo data
- Also has Tiingo option (but not well-documented)
- Used a lot in previous 522 classes
- Examples in sample code

Quandl

- Quandl: https://www.quandl.com/ (Create free account)
- Has daily continuous futures data (among much more)



- Can download to csv file
- Or, use the Quandl R package (see sample code)
- For continuous futures data, always use Contract #1