KOSPI200 종목 분석 - Codes

LearningSpoonsR

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Nulla. Header

```
---
title: "KOSPI200    "
author: "LearningSpoonsR"
date: "`r Sys.Date()`"
runtime: shiny
output:
  flexdashboard::flex_dashboard:
    source: embed
---
```

I. Setup

```
{r setup, include=FALSE}
source("../../LSR.R")
activate("flexdashboard", "tidyverse", "quantmod", "xts", "dygraphs")
setLang("kr")
options(stringsAsFactors = FALSE)
```

II. Sidebar

```{r, warning = FALSE}
K200Members <- importK200Members()
description <- read.csv("data/K200Descriptions.csv", header=TRUE)
nameCode    <- paste(K200Members$Security_Name, K200Members$Code)
selectInput("KScode", "   +   ", nameCode)
```

III. Tab 1 - Main Text

III-1. Row 1 - 종목 소개

```{r}
renderText({
  # input <- NULL; input$KScode <- nameCode[73]
  chosenCode  <- substr(input$KScode, nchar(input$KScode)-5, nchar(input$KScode))
  desc <- description %>% filter(    == as.numeric(chosenCode))
  msg  <- paste0(
    "      ", desc[1], "(", chosenCode, ")  . ",
    desc[1], "       ", desc[4],
    " ,      ", desc[3], "     . ",
    "   ", desc[9],
    "        ,              ",
    desc[5], "  .           ", desc[7],
    " ,       ", desc[8], "  .")
  msg
})
```

III-1. Row 2 - 장기 시계열 차트

```{r}
renderDygraph({
  chosenCode  <- substr(input$KScode, nchar(input$KScode)-5, nchar(input$KScode))
  chosenStock <-
    getSymbols(paste0(chosenCode,".KS"), auto.assign = FALSE)[,6] %>% na.locf()
  dygraph(chosenStock) %>% dyRangeSelector()
})
```

IV. Tab 2 - Return, Volatility, and MDD

IV-1. Column 1

```
###
{r}
renderTable({
  chosenCode  <- substr(input$KScode, nchar(input$KScode)-5, nchar(input$KScode))
  chosenStock <-
    getSymbols(paste0(chosenCode,".KS"), auto.assign = FALSE)[,6] %>% na.locf()
  ST        <- genSTLTmdd(chosenStock)[[1]]
  ST[,3:4] <- apply(ST[,3:4], 2, function(x) round(as.numeric(x),2))
  present  <- data.frame(ST[,2:4])
  colnames(present) <- c("Ref.Date", "Return", "Vol.(p.a.)")
  present
})
###
{r}
renderTable({
  chosenCode  <- substr(input$KScode, nchar(input$KScode)-5, nchar(input$KScode))
  chosenStock <-
    getSymbols(paste0(chosenCode,".KS"), auto.assign = FALSE)[,6] %>% na.locf()
  LT        <- genSTLTmdd(chosenStock)[[2]]
  LT[,3:4] <- apply(LT[,3:4], 2, function(x) round(as.numeric(x),2))
  present <- data.frame(period=rownames(LT), LT[,3:4])
  colnames(present) <- c("Period", "Return(p.a.)", "Vol.(p.a.)")
  present
})
```

```
### Maximal Draw Down
{r}
renderText({
  chosenCode  <- substr(input$KScode, nchar(input$KScode)-5, nchar(input$KScode))
  chosenStock <-
    getSymbols(paste0(chosenCode,".KS"), auto.assign = FALSE)[,6] %>% na.locf()
  mdd   <- genSTLTmdd(chosenStock)[[3]]
  msg   <- paste0(
    "     Maximal DrawDown  ", index(mdd[[1]])[1],
    "( :", round(as.numeric(mdd[[1]][1]),0), ")  ",
    index(mdd[[1]])[2], "( : ", round(as.numeric(mdd[[1]][2]),0),
    ")    ,          ",
    round(as.numeric(mdd[[2]][1])*100,2), "%  .")
  msg
})
```

IV-2. Column 2

```
### Calendar Year
{r}
renderTable({
  chosenCode  <- substr(input$KScode, nchar(input$KScode)-5, nchar(input$KScode))
  chosenStock <-
    getSymbols(paste0(chosenCode,".KS"), auto.assign = FALSE)[,6] %>% na.locf()
  yrPerform <- genCalYr(chosenStock)
  yrPerform[,4:5] <- apply(yrPerform[,4:5], 2,
                           function(x) round(as.numeric(x),2))
  present <- yrPerform[order(yrPerform[,1], decreasing=TRUE),c(1,4,5)]
  present
})
```

Blank