

# Merging Daily Return Data

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```
library(tidyr)
library(readxl)
library(lubridate)
```

```
##
## Attaching package: 'lubridate'

## The following object is masked from 'package:base':
##
##      date
```

```
##?iallibrary(janitor)
```

2) isolating microsoft returns

```
library(tidyverse)
```

```
## -- Attaching packages ----- tidyverse 1.3.0

## v ggplot2 3.2.1      v dplyr   0.8.4
## v tibble  2.1.3      v stringr 1.4.0
## v readr   1.3.1      v forcats 0.4.0
## v purrr   0.3.3

## -- Conflicts ----- tidyverse_conflicts()
## x lubridate::as.difftime() masks base::as.difftime()
## x lubridate::date()        masks base::date()
## x dplyr::filter()          masks stats::filter()
## x lubridate::intersect()   masks base::intersect()
## x dplyr::lag()              masks stats::lag()
## x lubridate::setdiff()     masks base::setdiff()
## x lubridate::union()       masks base::union()
```

```
MSFT_Data <- please_work %>%
  filter(TSYMBOL == "MSFT")
```

gathering data and converting it from wide to long

```
library(tidyr)
long_data_1 <- dailyReturnsPart1 %>%
  gather(COMNAM, returns, -date)
```

## gathering data and coverting it from wide to long

```
library(tidyr)
long_data_2 <- dailyReturnsPart2 %>%
  gather(COMNAM, returns, -date)
```

#joining data sets

```
library(dplyr)
garys_data_joined <- long_data_1 %>%
  rbind(long_data_2)
```

Changing the Date And creating 1's and 0's

```
library(tidyverse)
library(lubridate)

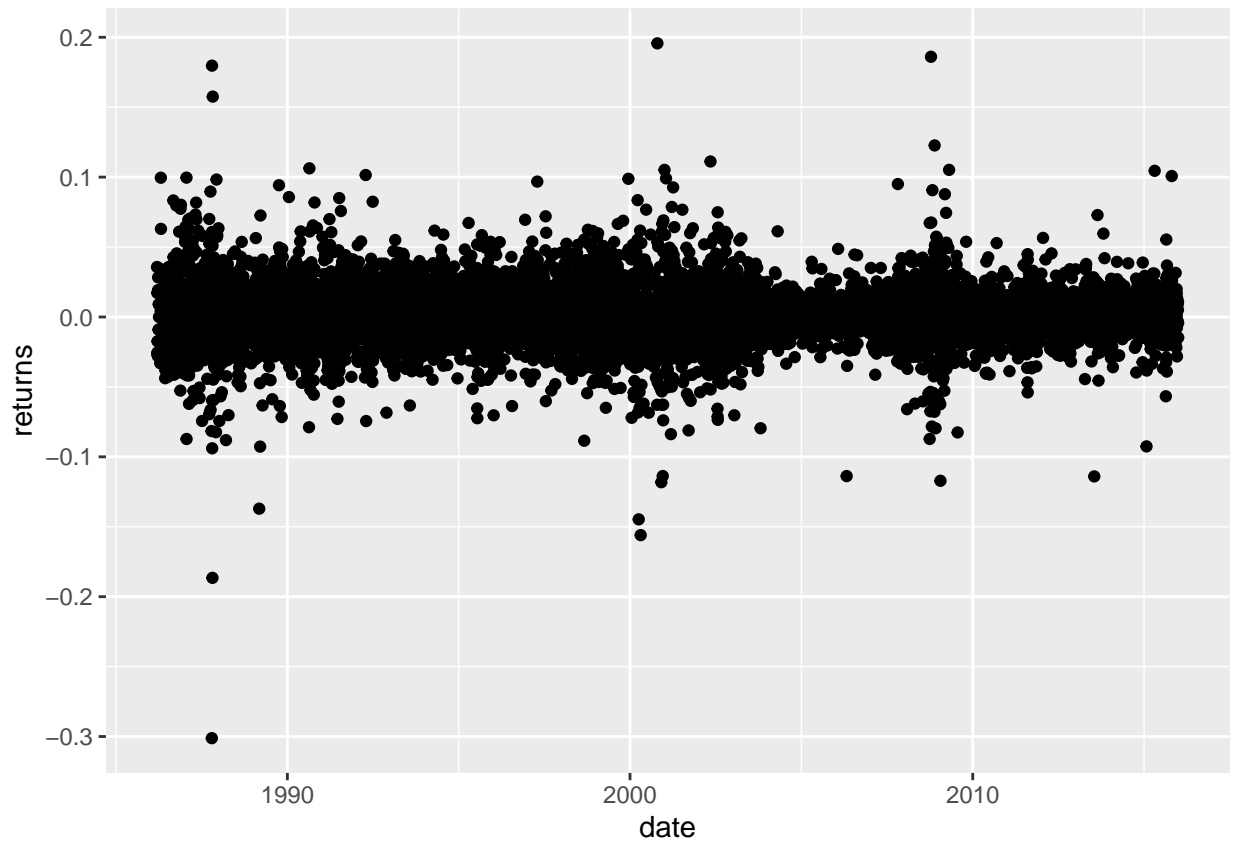
garys_cleaned_data <- garys_data_joined %>%
  mutate(date = ymd(date))
```

## graphical representations

```
library(tidyverse)
microsoft_mini <- garys_cleaned_data %>%
  filter(COMNAM == "Microsoft") %>%
  filter(date > "1986-03-13") %>%
  mutate(returns = as.numeric(returns))

ggplot(microsoft_mini, mapping = aes(date, returns)) + geom_point()
```

```
## Warning: Removed 1 rows containing missing values (geom_point).
```



```
library(tidyverse)
microsoft_master <- MSFT_Data %>%
  select(date, RETX, COMNAM) %>%
  rename(returns = RETX)
```

```
Microsoft_Master_real <- microsoft_mini %>%
  rbind(microsoft_master)

ggplot(Microsoft_Master_real, aes(date, returns)) + geom_point()
```

```
## Warning: Removed 1 rows containing missing values (geom_point).
```

