Smarket R Documentation

S&P Stock Market Data

Description

Daily percentage returns for the S&P 500 stock index between 2001 and 2005.

Usage

```
Smarket
```

Format

A data frame with 1250 observations on the following 9 variables.

`Year`

The year that the observation was recorded

`Lag1`

Percentage return for previous day

`Lag2`

Percentage return for 2 days previous

`Lag3`

Percentage return for 3 days previous

`Lag4`

Percentage return for 4 days previous

`Lag5`

Percentage return for 5 days previous

`Volume`

Volume of shares traded (number of daily shares traded in billions)

`Today`

Percentage return for today

`Direction`

A factor with levels `Down` and `Up` indicating whether the market had a positive or negative return on a given day

Source

Raw values of the S&P 500 were obtained from Yahoo Finance and then converted to percentages and lagged.

References

James, G., Witten, D., Hastie, T., and Tibshirani, R. (2013) *An Introduction to Statistical Learning with applications in R*, www.StatLearning.com, Springer-Verlag, New York

Examples

```
summary(Smarket)
lm(Today~Lag1+Lag2,data=Smarket)
```