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fHMM: Fitting Hidden Markov Models to Financial Time Series in R

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Abstract

fHMM is an R package for modeling financial time series data using hidden Markov models.

Keywords: decoding market behavior, hidden Markov models, time series modeling, R.

1. Introduction

Basic idea.

Introduction to financial data.

Hidden Markov models (HMMs).

Hierarchical HMMs.

Outline of the paper.

2. Model definition

Content ...

3. Controls

Content ...

```
R> x = 1
```

4. Data management

Content ...

5. Model estimation

Content ...

6. State decoding and prediciton

Content ...

7. Model checking

Content ...

8. Model selection

Content ...

9. Summary and discussion

Content ...

Computational details

The results in this paper were obtained using R 4.1.2 with the **fHMM** 1.0.0 package. R itself and all packages used are available from the Comprehensive R Archive Network (CRAN) at https://CRAN.R-project.org/.

Acknowledgments

Content ...

References

Doe J (2021). "Test article."

A. Installation

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