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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 modelling financial time series data using hidden Markov models.

Keywords: decoding market behavior, hidden Markov models, state-space models, temporal resolution, time series modeling, R.

1. Introduction

Basic idea.

Introduction to financial data.

Hidden Markov models (HMMs).

Hierarchical HMMs.

Outline of the paper.

2. The method

Content ...

3. Illustrations

```
> x = 1
```

4. Summary and discussion

Content ...

Computational details

The results in this paper were obtained using R 4.1.2 with the **fHMM** 0.3.0.9000 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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