Journal of Statistical Software

MMMMMM YYYY, Volume VV, Issue II. doi: 10.18637/jss.v000.i00

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.

concordance:fhmm$_oelschlaeger_adam_michels.tex : fhmm_oelschlaeger_adam_michels.Rnw$: 1161151101124012

1. Introduction

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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