joshuaulrich / **quantmod**

Quantitative Financial Modelling Framework http://www.quantmod.com/

#r #time-series #finance #charting #data-import #algorithmic-trading

761 commits | **5** branches | **11** releases | **10** contributors

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joshuaulrich Merge branch '135_catch_getsymbols_errors' ··· Latest commit 8e2c2cb on Nov 24, 2018

.github	Initial commit of issue template	2 years ago
R	Merge branch '135_catch_getsymbols_errors'	2 months ago
demo	new demo(chartSeries)	10 years ago
man	Merge branch 'getsymbols_tiingo'	10 months ago
tests	Merge branch '135_catch_getsymbols_errors'	2 months ago
.Rbuildignore	Exclude specific *.md so NEWS.md is in the build	a year ago
.gitignore	Update .Rbuildignore; add .gitignore	4 years ago
.travis.yml	Add downloader, jsonlite, XML to TravisCI build	2 months ago
CONTRIBUTING.md	Initial commit of readme and contributing docs	2 years ago
CRAN_comments.md	Add CRAN comments markdown file	10 months ago
DESCRIPTION	Bump development version	9 months ago
NAMESPACE	Add getSymbols.tiingo() method	10 months ago
NEWS.md	Update news for 0.4-13	9 months ago
README.md	Remove Google example and fix Yahoo example	10 months ago
WISHLIST	Remove all usage of archived 'its' package	2 years ago

README.md

About

quantmod is an R package that provides a framework for quantitative financial modeling and trading. It provides a rapid prototyping environment that makes modeling easier by removing the repetitive workflow issues surrounding data management and visualization.

Installation

The current release is available on CRAN, which you can install via:

```
install.packages("quantmod")
```

To install the development version, you need to clone the repository and build from source, or run one of:

```
# lightweight
remotes::install_github("joshuaulrich/quantmod")
# or
devtools::install_github("joshuaulrich/quantmod")
```

You may need tools to compile C, C++, or Fortran code. See the relevant appendix in the R Installation and Administration manual for your operating system:

- Windows
- MacOS (the R for Mac OS X Developer's Page might also be helpful)
- Unix-alike

Getting Started

It is possible to import data from a variety of sources with one quantmod function: `getSymbols()` . For example:

```
> getSymbols("AAPL", src = "yahoo")    # from yahoo finance
[1] "AAPL"
> getSymbols("DEXJPUS", src = "FRED")  # FX rates from FRED
[1] "DEXJPUS"
```

Once you've imported the data, you can use `chartSeries()` to visualize it and even add technical indicators from the TTR package:

```
> getSymbols("AAPL")
[1] "AAPL"
> chartSeries(AAPL)
> addMACD()
> addBBands()
```

Have a question?

Ask your question on Stack Overflow or the R-SIG-Finance mailing list (you must subscribe to post).

Want hands-on experience?

- DataCamp course on importing and managing financial data
- DataCamp course on manipulating time series with xts & zoo

Contributing

Please see the contributing guide.

See Also

- TTR: functions for technical trading rules
- xts: eXtensible Time Series based on zoo

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