# példa

price=read.csv("c:/A\_FS\_2020\_korona/GP\_munka/GOOG.csv")

#GOOG has 253 values

x <- diff(log(price[,6]))

par(mfrow=c(1,2))

plot(density(x),main="density of Google returns")

z <- seq(min(x),max(x),length=201)

y <- dnorm(z,mean=mean(x),sd=sd(x))

lines(z,y,lty=2)

qqnorm(x)

qqline(x)

get.stock.price <- function( symbol, start.date=c(1,1,2008),

stop.date=c(12,31,2008), print.info=TRUE ) {

# gets adjusted closing price data from yahoo.com

x <- get.stock.data(symbol,start.date,stop.date,print.info)

return(x$Adj.Close) }

price <- get.stock.price("GOOG")

x <- diff(log(price))

par(mfrow=c(1,2))

plot(density(x),main="density of Google returns")

z <- seq(min(x),max(x),length=201)

y <- dnorm(z,mean=mean(x),sd=sd(x))

lines(z,y,lty=2)

qqnorm(x)

qqline(x)