mtrlchart: Market analytics with Wyckoff meethodology

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1 Introduction

The package `mtrlchart` was created to perform analysis on market time-series based on combinations of price and volume action and following a methodology originally developed by *Richard Wyckoff* [2] in the beginning of the 20th century. The training based on original methodology is provided by the Wyckoff Stock Market Institute [1].

A cousin package `pmktdata` was developed to support dowloading of market data frm *Yahoo* and *DTN* providers.

A user loads from an *.rdat* file and manipulates a `Wwatchlist` object which contains a list of instruments with downloaded market data.

2 Configure a watchlist

2.1 Loading a watchlist

A user first loads a watchlist previously prepared and stored in *.rdat* file in a directory on a file system (note: in my Rsession loading the mtrchart package and its dependencies requires just *require(mtrlchart)*)

¡¡l¿¿= require(Defaults, lib.loc=' /R/library') require(TTR, lib.loc=' /R/library') require(quantmod, lib.loc=' /R/library') require(iqfeed, lib.loc=' /R/library') require(logging, lib.loc=' /R/library')

require(FinancialInstrument, lib.loc=' /R/library') require(PerformanceAnalytics, lib.loc=' /R/library') require(blotter, lib.loc=' /R/library')

require(pmktdata, lib.loc=' /R/library') loading this package require(mtrlchart, lib.loc=' /R/library') loading the watchlist wl ¡- lwl(' /googledrive/cdat/wls/geaa-ref.rdat') @ The package contains a number of helper functions grouped by subjects.

¡¡hlp¿¿= ohelp(wl) @ To see the contents of the loaded instruments in a watchlist and their respective downloaded market data print the object:

¡¡pr¿¿= wl @

2.1.1 Switching between two modes

a `Wwatchlist` object supports two modes. A *live* mode is suitable for up to date data downloads and curent daily analysis. A *historic* mode is useful for data analysis and walk-through in the past for training purposes.

¡¡modes¿¿= switch to live mode dmode(wl, mode='live', startdate='1980-01-01', enddate=Sys.date()) print current instrument last data pd(wl) switch to historic mode dmode(wl, mode='historic', startdate='1980-01-01', enddate=Sys.Date()) go to specific date in the past dcdate(wl,date='1985-01-01') pd(wl) @

2.2 configure a watchlist

3 Working with labels and levels

A list of Wyckoff labels is available from `whelp(wl)`. ¡¡wyck¿¿= whelp(wl) @

3.0.1 Charting

height=6,width=12

Refer to `crthelp(wl)` function to list charting functions. To chart current instrument ¡¡ccd, fig=TRUE¿¿= ccd(wl) @

To chart instruments defined as your active portoflio height=12,width=12

¡¡ccm, fig=TRUE¿¿= ccm(wl) @

4 Trading simulator

References

[1] Wyckoff stock market institute: http://wyckoffstockmarketinstitute.com

[2] Richard Wyckoff: URL http://en.wikipedia.org/wiki/Richard_Wyckoff