

Data Tutorial

Using Alpha Vantage API

```
library(alphavantage)

data=av_get("MSFT", av_fun = "TIME_SERIES_INTRADAY", interval = "5min", outputsize = "full")

write.csv(data,"~/MFST.csv", row.names = T) #saves to onedrive documents
```

Tutorials

Manual smp500: https://cafim.sssup.it/~giulio/other/alpha_vantage/index.html#orgaaf54ef

AlphaVantage Tutorial: https://github.com/business-science/alphavantage/blob/master/man/av_get.Rd

Symbols Explanation

- ONEQ = NASDAQ Composite
- SPY = S&P500
- SMI = Swiss Market Index
- VTHR = Russell 3000 (US)
- VTI = CRSP US Total Market Index
- ??? = Euro Stoxx 50
- ??? = Euro Stoxx 600
- ??? = some world index
- ??? = maybe add asian and emerging markets or smth