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Quantitative Financial Modelling & Trading Framework for R

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The quantmod package for R is designed to assist the quantitative trader in the development, testing, and deployment of statistically based trading models.

What quantmod IS

A rapid prototyping environment, where quant traders can quickly and clearly explore and build trading models.

What quantmod is NOT

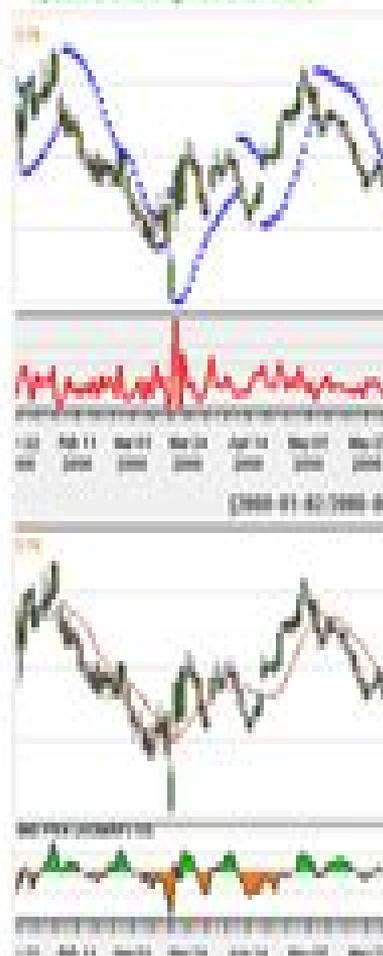
A replacement for anything statistical. It has no 'low' modeling routines or analysis tool to speak of. It does now offer charting not currently available elsewhere in R, but most everything else is more of a wrapper to what you already know and love about the language and packages you currently use.

quantmod makes modeling easier by removing the repetitive workflow issues surrounding data management, modeling interfaces, and performance analysis.

Explore what is currently possible in the [examples](#)

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Updated Charting Tools for R 3.0!



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Brendan G. Carr



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